

As Of Date	Security Description 1	Sector Name	Shares/Par	CUSIP	Ticker	ISIN	SEDOL
12/31/2019	WESTPAC BANKING CORP	BANKS	127,532.000		WBC	AU000000WBC1	6076146
12/31/2019	BEACH ENERGY LTD	OIL & GAS	1,206,661.000		BPT	AU000000BPT9	6088204
12/31/2019	COCA-COLA AMATIL LTD	BEVERAGES	24,572.000		CCL	AU000000CCL2	6123451
12/31/2019	ASX LTD	DIVERSIFIED FINANCIAL SERVICE	8,460.000		ASX	AU000000ASX7	6129222
12/31/2019	MIRVAC GROUP	EQUITY REIT (REAL ESTATE INVESTMENT)	163,594.000		MGR	AU000000MGR9	6161978
12/31/2019	CSL LTD	BIOTECHNOLOGY	17,173.000		CSL	AU000000CSL8	6185495
12/31/2019	TRANSURBAN GROUP	COMMERCIAL SERVICES	110,401.000		TCL	AU000000TCL6	6200882
12/31/2019	BORAL LTD	BUILDING MATERIALS	42,455.000		BLD	AU000000BLD2	6218670
12/31/2019	APA GROUP	PIPELINES	44,629.000		APA	AU000000APA1	6247306
12/31/2019	INSURANCE AUSTRALIA GROUP LTD	INSURANCE	87,860.000		IAG	AU000000IAG3	6271026
12/31/2019	ANSELL LTD	MISC MANUFACTURER	141,579.000		ANN	AU000000ANN9	6286611
12/31/2019	GPT GROUP/THE	EQUITY REIT (REAL ESTATE INVESTMENT)	75,985.000		GPT	AU000000GPT8	6365866
12/31/2019	ORICA LTD	MISC MANUFACTURER	14,082.000		ORI	AU000000ORI1	6458001
12/31/2019	LENDLEASE GROUP	ENGINEERING & CONSTRUCTION	23,802.000		LLC	AU000000LLC3	6512004
12/31/2019	BLUESCOPE STEEL LTD	STEEL	16,039.000		BSL	AU000000BSL0	6533232
12/31/2019	WORLEY LTD	COMMERCIAL SERVICES	177,941.000		WOR	AU000000WOR2	6562474
12/31/2019	NEWCREST MINING LTD	MINING	27,002.000		NCM	AU000000NCM7	6637101
12/31/2019	QBE INSURANCE GROUP LTD	INSURANCE	786,605.000		QBE	AU000000QBE9	6715740
12/31/2019	CHALLENGER LTD	INSURANCE	597,701.000		CGF	AU000000CGF5	6726300
12/31/2019	STOCKLAND	EQUITY REIT (REAL ESTATE INVESTMENT)	81,420.000		SGP	AU000000SGP0	6850856
12/31/2019	WOODSIDE PETROLEUM LTD	OIL & GAS	35,338.000		WPL	AU000000WPL2	6979728
12/31/2019	DEXUS	EQUITY REIT (REAL ESTATE INVESTMENT)	47,308.000		DXS	AU000000DXS1	B033YN6
12/31/2019	GOODMAN GROUP	EQUITY REIT (REAL ESTATE INVESTMENT)	65,275.000		GMG	AU000000GMG2	B03FYZ4
12/31/2019	SEEK LTD	INTERNET	11,161.000		SEK	AU000000SEK6	B0767Y3
12/31/2019	CHARTER HALL GROUP	EQUITY REIT (REAL ESTATE INVESTMENT)	356,559.000		CHC	AU000000CHC0	B15F6S6
12/31/2019	BRAMBLES LTD	COMMERCIAL SERVICES	59,465.000		BXB	AU000000BXB1	B1FJ0C0
12/31/2019	MACQUARIE GROUP LTD	BANKS	11,924.000		MQG	AU000000MQG1	B28YTC2
12/31/2019	SYDNEY AIRPORT	ENGINEERING & CONSTRUCTION	48,678.000		SYD	AU000000SYD9	B70DWB2
12/31/2019	ALS LTD	MISC MANUFACTURER	382,347.000		ALQ	AU000000ALQ6	B86SZR5
12/31/2019	AURIZON HOLDINGS LTD	TRANSPORTATION	74,541.000		AZJ	AU000000AZJ1	B87CVM3
12/31/2019	AUSNET SERVICES	ELECTRIC	52,339.000		AST	AU000000AST5	BPXR7J0
12/31/2019	COLES GROUP LTD	FOOD PROCESSING	44,906.000		COL	AU0000030678	BYWR0T5
12/31/2019	WEG SA	MACHINERY - DIVERSIFIED	31,050.000		WEGE3	BRWEGEACNOR2	2945422
12/31/2019	BANCO BRADESCO SA	BANKS	47,368.000		BBDC3	BRBBDCACNOR1	B00FM86
12/31/2019	NATURA COSMETICOS SA	COSMETICS/PERSONAL CARE	0.000			BRNATUACNOR6	B014K55
12/31/2019	SUZANO SA	FOREST PRODUCTS & PAPER	297,200.000		SUZB3	BRSUZBACNOR0	B02GKC7
12/31/2019	LOCALIZA RENT A CAR SA	COMMERCIAL SERVICES	24,623.000		RENT3	BRRENTACNOR4	B08K3S0
12/31/2019	LOJAS RENNER SA	RETAIL	33,076.000		LREN3	BRLRENACNOR1	B0CGYD6
12/31/2019	ULTRAPAR PARTICIPACOES SA	OIL & GAS	25,100.000		UGPA3	BRUGPAACNOR6	B0FHNT1
12/31/2019	COSAN SA	OIL & GAS	10,400.000		CSAN3	BRCSANACNOR6	B0P72G5
12/31/2019	HYPERA SA	PHARMACEUTICALS	521,100.000		HYPE3	BRHYPEACNOR0	B2QY968
12/31/2019	CIELO SA	COMMERCIAL SERVICES	38,302.000		CIEL3	BRCIELACNOR3	B614LY3
12/31/2019	ATACADA0 SA	RETAIL	14,800.000		CRFB3	BRCRFBACNOR2	BF7LBH4
12/31/2019	B3 SA - BRASIL BOLSA BALCAO	DIVERSIFIED FINANCIAL SERVICE	76,833.000		B3SA3	BRB3SAACNOR6	BG36ZK1
12/31/2019	KLABIN SA	PACKAGING PRODUCTS	27,200.000		KLBN11	BRKLBNCNOR18	BJ0K6Z9

12/31/2019	NATURA & CO HOLDING SA	COSMETICS/PERSONAL CARE	14,000.000		NTCO3	BRNTCOACNOR	BJRFY31
12/31/2019	AGNICO EAGLE MINES LIMITED	MATERIALS (CANADIAN)	8,611.000	008474108	AEM	CA0084741085	2009823
12/31/2019	BANK OF MONTREAL	BANKS (CANADIAN)	23,769.000	063671101	BMO	CA0636711016	2076009
12/31/2019	BANK OF NOVA SCOTIA	BANKS (CANADIAN)	45,444.000	064149107	BNS	CA0641491075	2076281
12/31/2019	ROGERS COMMUNICATIONS INC	COMMUNICATION SERVICES (CA	13,521.000	775109200	RCI/B	CA7751092007	2169051
12/31/2019	CANADIAN IMPERIAL BK OF COMM	BANKS (CANADIAN)	16,757.000	136069101	CM	CA1360691010	2170525
12/31/2019	CANADIAN TIRE CORP LTD	RETAILING (CANADIAN)	2,244.000	136681202	CTC/A	CA1366812024	2172286
12/31/2019	CANADIAN NATIONAL RAILWAY CO	TRANSPORTATION (CANADIAN)	26,987.000	136375102	CNR	CA1363751027	2180632
12/31/2019	FIRST CAPITAL REALTY INC	REAL ESTATE (CANADIAN)	0.000	31943B100	FCR-U	CA31943B1004	2185596
12/31/2019	GILDAN ACTIVEWEAR INC	CONSUMER DURABLES & APPAR	7,815.000	375916103	GIL	CA3759161035	2254645
12/31/2019	OPEN TEXT CORPORATION	SOFTWARE & SERVICES (CANAD	9,992.000	683715106	OTEX	CA6837151068	2260824
12/31/2019	FORTIS INC	UTILITIES (CANADIAN)	18,021.000	349553107	FTS	CA3495531079	2347200
12/31/2019	BOYD GROUP INCOME FUND	FINANCIAL SERVICES - TRUSTS (12,545.000	103309100	BYD	CA1033091002	2438900
12/31/2019	MAGNA INTL INC	AUTOMOBILES & COMPONENTS	11,215.000	559222401	MG	CA5592224011	2554475
12/31/2019	METRO INC	FOOD & DRUG RETAILING (CANA	10,210.000	59162N109	MRU	CA59162N1096	2583952
12/31/2019	ENCANA CORP	ENERGY (CANADIAN)	44,794.000	292505104	ECA	CA2925051047	2793193
12/31/2019	TECK RESOURCES LTD	MATERIALS (CANADIAN)	19,490.000	878742204	TECK/B	CA8787422044	2879327
12/31/2019	FRANCO-NEVADA CORP	MATERIALS (CANADIAN)	7,101.000	351858105	FNV	CA3518581051	B29NF31
12/31/2019	SUNCOR ENERGY INC	ENERGY (CANADIAN)	60,033.000	867224107	SU	CA8672241079	B3NB1P2
12/31/2019	CENOVUS ENERGY INC	ENERGY (CANADIAN)	37,770.000	15135U109	CVE	CA15135U1093	B57FG04
12/31/2019	CAPITAL POWER CORP	UTILITIES (CANADIAN)	101,392.000	14042M102	CPX	CA14042M1023	B61KF83
12/31/2019	ALTUS GROUP LTD	REAL ESTATE (CANADIAN)	131,280.000	02215R107	AIF	CA02215R1073	B67M8D9
12/31/2019	H&R REIT	REAL ESTATE - TRUSTS (CANADI	456,807.000	403925407	HR-U	CA4039254079	BGM8DW6
12/31/2019	WSP GLOBAL INC	CAPITAL GOODS (CANADIAN)	3,815.000	92938W202	WSP	CA92938W2022	BHR3R21
12/31/2019	CGI INC	TECHNOLOGY HARDWARE & EQ	9,096.000	12532H104	GIB/A	CA12532H1047	BJ2L575
12/31/2019	FIRST CAPITAL REIT	REAL ESTATE - TRUSTS (CANADI	6,346.000		FCR-U	CA31890B1031	BKSL555
12/31/2019	INTERFOR CORP	MATERIALS (CANADIAN)	145,591.000	45868C109	IFP	CA45868C1095	BMJ71W4
12/31/2019	PRAIRIESKY ROYALTY LTD	ENERGY (CANADIAN)	7,862.000	739721108	PSK	CA7397211086	BN320L4
12/31/2019	EMPRESAS COPEC SA	OIL & GAS	17,366.000		COPEC	CLP7847L1080	2196026
12/31/2019	ENEL AMERICAS SA	ELECTRIC	1,251,639.000		ENELAM	CLP371861061	2299453
12/31/2019	SAIC MOTOR CORP LTD	AUTO MANUFACTURERS	324,927.000		600104	CNE000000TY6	6086974
12/31/2019	TCL CORP	HOME FURNISHINGS	123,800.000		000100	CNE000001GL8	6731133
12/31/2019	BEIJING ORIENTAL YUHONG WATERP	BUILDING MATERIALS	17,800.000		002271	CNE100000CS3	B3CTJX1
12/31/2019	JIANGSU YANGHE BREWERY JOINT-S	BEVERAGES	92,500.000		002304	CNE100000HB8	B55JM22
12/31/2019	MIDEA GROUP CO LTD	HOME FURNISHINGS	198,900.000		000333	CNE100001QQ5	BD5CPP1
12/31/2019	MIDEA GROUP CO LTD	HOME FURNISHINGS	384,906.000		000333	CNE100001QQ5	BDVHRJ8
12/31/2019	WUXI APPTEC CO LTD	HEALTH CARE SERVICES	3,500.000		603259	CNE1000031K4	BHWLWV4
12/31/2019	SAIC MOTOR CORP LTD	AUTO MANUFACTURERS	169,400.000		600104	CNE000000TY6	BP3R2D9
12/31/2019	GRUPO ARGOS SA/COLOMBIA	BUILDING MATERIALS	10,192.000		GRUPOARG	COT09PA00035	B8SGSP6
12/31/2019	GENMAB A/S	BIOTECHNOLOGY	95,329.000		GMAB	DK0010272202	4595739
12/31/2019	VESTAS WIND SYSTEMS A/S	ENERGY - ALTERNATE SOURCES	7,075.000		VWS	DK0010268606	5964651
12/31/2019	PANDORA A/S	RETAIL	3,569.000		PNDORA	DK0060252690	B44XTX8
12/31/2019	CHR HANSEN HOLDING A/S	CHEMICALS	85,609.000		CHR	DK0060227585	B573M11
12/31/2019	NOVOZYMES A/S	CHEMICALS	8,526.000		NZYMB	DK0060336014	B798FW0
12/31/2019	NOVOZYMES A/S	CHEMICALS	103,646.000		NZYMB	DK0060336014	B798FW0
12/31/2019	COLOPLAST A/S	HEALTH CARE	4,527.000		COLOB	DK0060448595	B8FMRX8

12/31/2019	AMBU A/S	HEALTH CARE	236,420.000	AMBUB	DK0060946788	BD9G333
12/31/2019	NOVO NORDISK A/S	PHARMACEUTICALS	67,546.000	NOVOB	DK0060534915	BHC8X90
12/31/2019	ISS A/S	COMMERCIAL SERVICES	381,121.000	ISS	DK0060542181	BKJ9RT5
12/31/2019	ROYAL UNIBREW A/S	BEVERAGES	34,015.000	RBREW	DK0060634707	BX8ZX20
12/31/2019	ORSTED A/S	EQUITY PRIVATE PLACEMENTS	8,106.000	ORSTED	DK0060094928	BYT16L4
12/31/2019	OMV AG	OIL & GAS	5,339.000	OMV	AT0000743059	4651459
12/31/2019	ANDRITZ AG	MACHINERY - DIVERSIFIED	58,796.000	ANDR	AT0000730007	B1WV68
12/31/2019	IMMOFINANZ AG	REAL ESTATE MANAGEMENT & E	68,347.000	IIA	AT0000A21KS2	BFZ5BQ7
12/31/2019	KBC GROUP NV	BANKS	9,053.000	KBC	BE0003565737	4497749
12/31/2019	SOLVAY SA	CHEMICALS	2,719.000	SOLB	BE0003470755	4821100
12/31/2019	UMICORE SA	CHEMICALS	7,598.000	UMI	BE0974320526	BF44466
12/31/2019	UMICORE SA	CHEMICALS	331,647.000	UMI	BE0974320526	BF44466
12/31/2019	HUHTAMAKI OYJ	PACKAGING PRODUCTS	65,734.000	HUH1V	FI0009000459	4447476
12/31/2019	WARTSILA OYJ ABP	SHIPBUILDING	9,285.000	WRT1V	FI0009003727	4525189
12/31/2019	UPM-KYMMENE OYJ	FOREST PRODUCTS & PAPER	19,940.000	UPM	FI0009005987	5051252
12/31/2019	METSO OYJ	MACHINERY - DIVERSIFIED	3,824.000	METSO	FI0009007835	5713422
12/31/2019	NESTE OYJ	OIL & GAS	17,513.000	NESTE	FI0009013296	B06YV46
12/31/2019	ORION OYJ	PHARMACEUTICALS	4,581.000	ORNBV	FI0009014377	B17NY40
12/31/2019	L'OREAL SA	COSMETICS/PERSONAL CARE	60,686.000	OR	FR0000120321	4057808
12/31/2019	L'OREAL SA	COSMETICS/PERSONAL CARE	9,782.000	OR	FR0000120321	4057808
12/31/2019	CASINO GUICHARD PERRACHON SA	FOOD PROCESSING	1,827.000	CO	FR0000125585	4178419
12/31/2019	CIE GENERALE DES ETABLISSEMENT	AUTO PARTS & EQUIPMENT	6,463.000	ML	FR0000121261	4588364
12/31/2019	SCHNEIDER ELECTRIC SE	ELECTRICAL COMPO & EQUIP	20,910.000	SU	FR0000121972	4834108
12/31/2019	ORANGE SA	TELECOMMUNICATIONS	73,549.000	ORA	FR0000133308	5176177
12/31/2019	KERING SA	APPAREL	51,859.000	KER	FR0000121485	5505072
12/31/2019	CNP ASSURANCES	INSURANCE	6,492.000	CNP	FR0000120222	5543986
12/31/2019	ALTEN SA	ENGINEERING & CONSTRUCTION	21,920.000	ATE	FR0000071946	5608915
12/31/2019	SANOFI	PHARMACEUTICALS	158,820.000	SAN	FR0000120578	5671735
12/31/2019	SOCIETE GENERALE SA	BANKS	300,349.000	GLE	FR0000130809	5966516
12/31/2019	TELEPERFORMANCE	COMPUTERS	2,108.000	TEP	FR0000051807	5999330
12/31/2019	AXA SA	INSURANCE	72,141.000	CS	FR0000120628	7088429
12/31/2019	NEXANS SA	ELECTRICAL COMPO & EQUIP	48,941.000	NEX	FR0000044448	7130836
12/31/2019	JCDECAUX SA	ADVERTISING	2,890.000	DEC	FR0000077919	7136663
12/31/2019	ESSILORLUXOTTICA SA	HEALTH CARE	10,874.000	EL	FR0000121667	7212477
12/31/2019	ESSILORLUXOTTICA SA	HEALTH CARE	25,261.000	EL	FR0000121667	7212477
12/31/2019	CIE DE SAINT-GOBAIN	BUILDING MATERIALS	392,774.000	SGO	FR0000125007	7380482
12/31/2019	GECINA SA	EQUITY REIT (REAL ESTATE INVE	1,629.000	GFC	FR0010040865	7742468
12/31/2019	TOTAL SA	OIL & GAS	90,939.000	FP	FR0000120271	B15C557
12/31/2019	NATIXIS SA	BANKS	38,606.000	KN	FR0000120685	B1HDJL2
12/31/2019	KORIAN SA	HEALTH CARE SERVICES	70,381.000	KORI	FR0010386334	B1HKRM0
12/31/2019	DANONE SA	FOOD PROCESSING	23,451.000	BN	FR0000120644	B1Y9TB3
12/31/2019	VALEO SA	AUTO PARTS & EQUIPMENT	9,116.000	FR	FR0013176526	BDC5ST8
12/31/2019	SARTORIUS STEDIM BIOTECH	HEALTH CARE	20,460.000	DIM	FR0013154002	BYZ2QP5
12/31/2019	SPIE SA	ENGINEERING & CONSTRUCTION	108,099.000	SPIE	FR0012757854	BYZFY53
12/31/2019	SOITEC	SEMICONDUCTORS	21,019.000	SOI	FR0013227113	BZ6T5C2
12/31/2019	UNIBAIL-RODAMCO-WESTFIELD	EQUITY REIT (REAL ESTATE INVE	5,173.000	URW	FR0013326246	BFYM460

12/31/2019	ADIDAS AG	APPAREL	6,773.000	ADS	DE000A1EWWW(4031976
12/31/2019	CONTINENTAL AG	AUTO PARTS & EQUIPMENT	113,941.000	CON	DE0005439004 4598589
12/31/2019	MERCK KGAA	PHARMACEUTICALS	5,303.000	MRK	DE0006599905 4741844
12/31/2019	SAP SE	SOFTWARE	37,014.000	SAP	DE0007164600 4846288
12/31/2019	HENKEL AG & CO KGAA	HOUSEHOLD PRODUCTS/WAREH	5,034.000	HEN	DE0006048408 5002465
12/31/2019	BASF SE	CHEMICALS	114,206.000	BAS	DE000BASF111 5086577
12/31/2019	BEIERSDORF AG	COSMETICS/PERSONAL CARE	4,267.000	BEI	DE0005200000 5107401
12/31/2019	ALLIANZ SE	INSURANCE	60,555.000	ALV	DE0008404005 5231485
12/31/2019	ALLIANZ SE	INSURANCE	16,449.000	ALV	DE0008404005 5231485
12/31/2019	MUENCHENER RUECKVERSICHERUNGS-	INSURANCE	5,671.000	MUV2	DE0008430026 5294121
12/31/2019	SALZGITTER AG	STEEL	108,568.000	SZG	DE0006202005 5465358
12/31/2019	AIXTRON SE	SEMICONDUCTORS	277,642.000	AIXA	DE000A0WMPJ6 5468346
12/31/2019	DAIMLER AG	AUTO MANUFACTURERS	222,074.000	DAI	DE0007100000 5529027
12/31/2019	MORPHOSYS AG	BIOTECHNOLOGY	43,328.000	MOR	DE0006632003 5531000
12/31/2019	SIEMENS AG	MISC MANUFACTURER	29,128.000	SIE	DE0007236101 5727973
12/31/2019	TAG IMMOBILIEN AG	REAL ESTATE MANAGEMENT & C	100,695.000	TEG	DE0008303504 5735631
12/31/2019	DEUTSCHE TELEKOM AG	TELECOMMUNICATIONS	529,232.000	DTE	DE0005557508 5842359
12/31/2019	DEUTSCHE BOERSE AG	DIVERSIFIED FINANCIAL SERVI	7,482.000	DB1	DE0005810055 7021963
12/31/2019	ALSTRIA OFFICE REIT-AG	EQUITY REIT (REAL ESTATE INVE	136,365.000	AOX	DE000A0LD2U1 B1VP947
12/31/2019	STROEER SE & CO KGAA	ADVERTISING	30,648.000	SAX	DE0007493991 B3S3S52
12/31/2019	EVONIK INDUSTRIES AG	CHEMICALS	401,335.000	EVK	DE000EVNK013 B5ZQ9D3
12/31/2019	METRO AG	FOOD PROCESSING	5,647.000	B4B	DE000BFB0019 BD6QT83
12/31/2019	ZALANDO SE	EQUITY PRIVATE PLACEMENTS	519,150.000	ZAL	DE000ZAL1111 BQV0SV7
12/31/2019	ROCKET INTERNET SE	EQUITY PRIVATE PLACEMENTS	185,843.000	RKET	DE000A12UKK6 BR17150
12/31/2019	HELLOFRESH SE	FOOD PROCESSING	328,407.000	HFG	DE000A161408 BYWH8S0
12/31/2019	DELIVERY HERO SE	EQUITY PRIVATE PLACEMENTS	195,889.000	HER	DE000A2E4K43 BZCNB42
12/31/2019	UTD DRUG ORD EUR0.05(DUBLIN	HEALTH CARE	573.000	UDG	IE0033024807 3335969
12/31/2019	CRH PLC	BUILDING MATERIALS	29,093.000	CRH	IE0001827041 4182249
12/31/2019	DCC ORD EURO0.25	WHOLESALE DIST	3,626.000	DCC	IE0002424939 4189477
12/31/2019	KERRY GROUP PLC	FOOD PROCESSING	5,825.000	KYG	IE0004906560 4519579
12/31/2019	INTESA SANPAOLO SPA	BANKS	555,028.000	ISP	IT0000072618 4076836
12/31/2019	IREN SPA	ELECTRIC	654,421.000	IRE	IT0003027817 4783211
12/31/2019	BUZZI UNICEM SPA	BUILDING MATERIALS	134,271.000	BZU	IT0001347308 5782206
12/31/2019	ENEL SPA	ELECTRIC	1,614,979.000	ENEL	IT0003128367 7144569
12/31/2019	ENI SPA	OIL & GAS	927,210.000	ENI	IT0003132476 7145056
12/31/2019	SNAM SPA	GAS	96,358.000	SRG	IT0003153415 7251470
12/31/2019	TERNA RETE ELETTRICA NAZIONALE	ELECTRIC	66,617.000	TRN	IT0003242622 B01BN57
12/31/2019	FERRARI NV	AUTO MANUFACTURERS	285,368.000	RACE	NL0011585146 BD6G507
12/31/2019	FRENI BREMBO SPA	AUTO PARTS & EQUIPMENT	197,153.000	BRE	IT0005252728 BF37983
12/31/2019	GRAND CITY PROPERTIES SA	REAL ESTATE MANAGEMENT & C	100,610.000	GYC	LU0775917882 B8K9X70
12/31/2019	GLOBAL FASHION GROUP SA	INTERNET	1,139,493.000	GFG	LU2010095458 BJVLZF4
12/31/2019	EUROFINS SCIENTIFIC SE	HEALTH CARE SERVICES	17,580.000	ERF	FR0000038259 5972643
12/31/2019	KONINKLIJKE VOPAK NV	PIPELINES	2,529.000	VPK	NL0009432491 5809428
12/31/2019	ROYAL DUTCH SHELL PLC	OIL & GAS	360,067.000	RDSA	GB00B03MLX29 B09CBL4
12/31/2019	KONINKLIJKE DSM NV	CHEMICALS	7,019.000	DSM	NL0000009827 B0HZL93
12/31/2019	TKH GROUP NV	ELECTRONICS	36,415.000	TWEKA	NL0000852523 B1WFDQ6

12/31/2019	PHARMING GROUP NV	BIOTECHNOLOGY	1,462,401.000	PHARM	NL0010391025	B8RC747
12/31/2019	ASML HOLDING NV	SEMICONDUCTORS	15,891.000	ASML	NL0010273215	B929F46
12/31/2019	ASML HOLDING NV	SEMICONDUCTORS	211,334.000	ASML	NL0010273215	B929F46
12/31/2019	KONINKLIJKE AHOLD DELHAIZE NV	FOOD PROCESSING	155,751.000	AD	NL0011794037	BD0Q398
12/31/2019	ASR NEDERLAND NV	INSURANCE	63,879.000	ASRNL	NL0011872643	BD9PNF2
12/31/2019	AKZO NOBEL NV	CHEMICALS	8,943.000	AKZA	NL0013267909	BJ2KSG2
12/31/2019	ARGENX SE	BIOTECHNOLOGY - UK	30,842.000	0QW0	NL0010832176	BP7Q9K8
12/31/2019	EDP - ENERGIAS DE PORTUGAL SA	ELECTRIC	97,323.000	EDP	PTEDP0AM0009	4103596
12/31/2019	GALP ENERGIA SGPS SA	OIL & GAS	19,599.000	GALP	PTGAL0AM0009	B1FW751
12/31/2019	JERONIMO MARTINS SGPS SA	FOOD PROCESSING	9,980.000	JMT	PTJMT0AE0001	B1Y1SQ7
12/31/2019	BANCO COMERCIAL PORTUGUES SA	BANKS	9,501,958.000	BCP	PTBCP0AM0015	BZCNN35
12/31/2019	BANCO BILBAO VIZCAYA ARGENTARI	BANKS	234,808.000	BBVA	ES0113211835	5501906
12/31/2019	BANCO BILBAO VIZCAYA ARGENTARI	BANKS	1,345,498.000	BBVA	ES0113211835	5501906
12/31/2019	REPSOL SA	OIL & GAS	53,790.000	REP	ES0173516115	5669354
12/31/2019	BANCO SANTANDER SA	BANKS	3,950,217.000	SAN	ES0113900J37	5705946
12/31/2019	ENAGAS SA	GAS	6,696.000	ENG	ES0130960018	7383072
12/31/2019	FERROVIAL SA	ENGINEERING & CONSTRUCTION	20,190.000	FER	ES0118900010	B038516
12/31/2019	ALMIRALL SA	PHARMACEUTICALS	155,999.000	ALM	ES0157097017	B1YY662
12/31/2019	RED ELECTRICA CORP SA	ELECTRIC	15,063.000	REE	ES0173093024	BD6FXN3
12/31/2019	REPSOL SA	OIL & GAS	53,790.000	REP/D	ES06735169F2	BK80VN1
12/31/2019	INDUSTRIA DE DISENO TEXTIL SA	RETAIL	43,144.000	ITX	ES0148396007	BP9DL90
12/31/2019	INDUSTRIA DE DISENO TEXTIL SA	RETAIL	863,422.000	ITX	ES0148396007	BP9DL90
12/31/2019	CNH INDUSTRIAL NV	MACHINERY - DIVERSIFIED	37,947.000	CNHI	NL0010545661	BDSV2V0
12/31/2019	FIAT CHRYSLER AUTOMOBILES NV	AUTO MANUFACTURERS	581,248.000	FCA	NL0010877643	BRJFWP3
12/31/2019	RELX PLC	COMMERCIAL SERVICES	35,279.000	REN	GB00B2B0DG97	BYWLC68
12/31/2019	JIANGSU EXPRESSWAY CO LTD	COMMERCIAL SERVICES	910,000.000	177	CNE1000003J5	6005504
12/31/2019	HENGAN INTERNATIONAL GROUP CO	HEALTH CARE	345,500.000	1044	KYG4402L1510	6136233
12/31/2019	CSPC PHARMACEUTICAL GROUP LTD	PHARMACEUTICALS	1,398,000.000	1093	HK1093012172	6191997
12/31/2019	BYD CO LTD	AUTO MANUFACTURERS	22,500.000	1211	CNE100000296	6536651
12/31/2019	SINOTRANS LTD	TRANSPORTATION	97,000.000	598	CNE1000004F1	6579010
12/31/2019	TINGYI CAYMAN ISLANDS HOLDING	FOOD PROCESSING	2,042,000.000	322	KYG8878S1030	6903556
12/31/2019	PING AN INSURANCE GROUP CO OF	INSURANCE	1,480,500.000	2318	CNE1000003X6	B01FLR7
12/31/2019	PING AN INSURANCE GROUP CO OF	INSURANCE	1,699,000.000	2318	CNE1000003X6	B01FLR7
12/31/2019	SHENZHOU INTERNATIONAL GROUP H	APPAREL	34,300.000	2313	KYG8087W1015	B0MP1B0
12/31/2019	CHINA MERCHANTS BANK CO LTD	BANKS	1,368,000.000	3968	CNE1000002M1	B1DYPZ5
12/31/2019	XTEP INTERNATIONAL HOLDINGS LT	RETAIL	3,488,000.000	1368	KYG982771092	B2RJYH8
12/31/2019	GUANGZHOU AUTOMOBILE GROUP CO	AUTO MANUFACTURERS	106,400.000	2238	CNE100000Q35	B433995
12/31/2019	CHINA LONGYUAN POWER GROUP COR	ELECTRIC	111,000.000	916	CNE100000HD4	B4Q2TX3
12/31/2019	SHANGHAI PHARMACEUTICALS HOLDI	RETAIL	41,600.000	2607	CNE1000012B3	B4Q4CJ6
12/31/2019	HUANENG RENEWABLES CORP LTD	ELECTRIC	152,000.000	958	CNE100000WS1	B4WTBY3
12/31/2019	CHINA MINSHENG BANKING CORP LT	BANKS	337,800.000	1988	CNE100000HF9	B57JY24
12/31/2019	XINJIANG GOLDWIND SCIENCE & TE	ELECTRICAL COMPO & EQUIP	54,200.000	2208	CNE100000PP1	B59GZJ7
12/31/2019	CHINA MEDICAL SYSTEM HOLDINGS	HEALTH CARE	2,184,000.000	867	KYG211081248	B6WY993
12/31/2019	GENSCRIPT BIOTECH CORP	HEALTH CARE SERVICES	26,000.000	1548	KYG3825B1059	BD9Q2J2
12/31/2019	COUNTRY GARDEN SERVICES HOLDIN	REAL ESTATE MANAGEMENT & E	58,000.000	6098	KYG2453A1085	BDQZP48
12/31/2019	WUXI APPTEC CO LTD	EQUITY PRIVATE PLACEMENTS	5,700.000	2359	CNE100003F19	BGHH0L6

12/31/2019	MEITUAN DIANPING	INTERNET	38,000.000	3690	KYG596691041	BGJW376
12/31/2019	MEITUAN DIANPING	INTERNET	1,267,000.000	3690	KYG596691041	BGJW376
12/31/2019	TENCENT HOLDINGS LTD	INTERNET	1,165,015.000	700	KYG875721634	BMMV2K8
12/31/2019	WUXI BIOLOGICS CAYMAN INC	EQUITY PRIVATE PLACEMENTS	23,500.000	2269	KYG970081090	BZ3C3R5
12/31/2019	ASM PACIFIC TECHNOLOGY LTD	SEMICONDUCTORS	10,300.000	522	KYG0535Q1331	6002453
12/31/2019	CHINA MOBILE LTD	TELECOMMUNICATIONS	519,000.000	941	HK0941009539	6073556
12/31/2019	BRILLIANCE CHINA AUTOMOTIVE HO	AUTO MANUFACTURERS	1,156,000.000	1114	BMG1368B1028	6181482
12/31/2019	HONG KONG EXCHANGES & CLEARING	DIVERSIFIED FINANCIAL SERVI	190,204.000	388	HK0388045442	6267359
12/31/2019	HONG KONG EXCHANGES & CLEARING	DIVERSIFIED FINANCIAL SERVI	45,190.000	388	HK0388045442	6267359
12/31/2019	MTR CORP LTD	TRANSPORTATION	65,000.000	66	HK0066009694	6290054
12/31/2019	HANG SENG BANK LTD	BANKS	31,100.000	11	HK0011000095	6408374
12/31/2019	GEELY AUTOMOBILE HOLDINGS LTD	AUTO MANUFACTURERS	185,000.000	175	KYG3777B1032	6531827
12/31/2019	BOC HONG KONG HOLDINGS LTD	BANKS	154,000.000	2388	HK2388011192	6536112
12/31/2019	CHINA EVERBRIGHT INTERNATIONAL	ENERGY - ALTERNATE SOURCES	121,962.000	257	HK0257001336	6630940
12/31/2019	SWIRE PACIFIC LTD	HOLDING COS - DIVERSIFIED	18,500.000	19	HK0019000162	6867748
12/31/2019	AIA GROUP LTD	INSURANCE	3,520,200.000	1299	HK0000069689	B4TX8S1
12/31/2019	SWIRE PROPERTIES LTD	REAL ESTATE MANAGEMENT & E	43,800.000	1972	HK0000063609	B67C2G0
12/31/2019	WH GROUP LTD	EQUITY PRIVATE PLACEMENTS	3,666,500.000	288	KYG960071028	BLLHKZ1
12/31/2019	CK HUTCHISON HOLDINGS LTD	HOLDING COS - DIVERSIFIED	1,768,000.000	1	KYG217651051	BW9P816
12/31/2019	SANDS CHINA LTD	LODGING	748,800.000	1928	KYG7800X1079	B5B23W2
12/31/2019	MOL HUNGARIAN OIL & GAS PLC	OIL & GAS	26,830.000	MOL	HU0000153937	BD5ZXH8
12/31/2019	BANK MANDIRI PERSERO TBK PT	BANKS	779,800.000	BMRI	ID1000095003	6651048
12/31/2019	BANK RAKYAT INDONESIA PERSERO	BANKS	9,253,700.000	BBRI	ID1000118201	6709099
12/31/2019	BANK NEGARA INDONESIA PERSERO	BANKS	341,700.000	BBNI	ID1000096605	6727121
12/31/2019	BANK CENTRAL ASIA TBK PT	BANKS	419,900.000	BBCA	ID1000109507	B01C1P6
12/31/2019	KALBE FARMA TBK PT	PHARMACEUTICALS	829,800.000	KLBF	ID1000125107	B7311V6
12/31/2019	ASTRA INTERNATIONAL TBK PT	RETAIL	661,700.000	ASII	ID1000122807	B800MQ5
12/31/2019	SARANA MENARA NUSANTARA TBK PT	ENGINEERING & CONSTRUCTION	57,538,100.000	TOWR	ID1000128804	BCDBLX3
12/31/2019	BANK HAPOALIM BM	BANKS	49,449.000	POLI	IL0006625771	6075808
12/31/2019	AJINOMOTO CO INC	FOOD PROCESSING	17,300.000	2802	JP3119600009	6010906
12/31/2019	FUJI MEDIA HOLDINGS INC	MEDIA	145,900.000	4676	JP3819400007	6036582
12/31/2019	ASAHI KASEI CORP	CHEMICALS	47,700.000	3407	JP3111200006	6054603
12/31/2019	BENESSE HOLDINGS INC	COMMERCIAL SERVICES	3,100.000	9783	JP3835620000	6121927
12/31/2019	NTT DOCOMO INC	TELECOMMUNICATIONS	51,000.000	9437	JP3165650007	6129277
12/31/2019	COCA-COLA BOTTLERS JAPAN HOLDI	BEVERAGES	464,700.000	2579	JP3293200006	6163286
12/31/2019	RAKUTEN INC	INTERNET	31,800.000	4755	JP3967200001	6229597
12/31/2019	KDDI CORP	TELECOMMUNICATIONS	67,500.000	9433	JP3496400007	6248990
12/31/2019	DAIFUKU CO LTD	MACHINERY - DIVERSIFIED	3,500.000	6383	JP3497400006	6250025
12/31/2019	DAIKIN INDUSTRIES LTD	BUILDING MATERIALS	9,600.000	6367	JP3481800005	6250724
12/31/2019	DAIWA HOUSE INDUSTRY CO LTD	HOME BUILDERS	20,700.000	1925	JP3505000004	6251363
12/31/2019	PAN PACIFIC INTERNATIONAL HOLD	RETAIL	496,400.000	7532	JP3639650005	6269861
12/31/2019	EISAI CO LTD	PHARMACEUTICALS	9,200.000	4523	JP3160400002	6307200
12/31/2019	DIGITAL GARAGE INC	ADVERTISING	54,900.000	4819	JP3549070005	6309422
12/31/2019	SBI HOLDINGS INC/JAPAN	DIVERSIFIED FINANCIAL SERVI	255,600.000	8473	JP3436120004	6309466
12/31/2019	FUJIFILM HOLDINGS CORP	OFFICE/BUSINESS EQUIPMENT	320,200.000	4901	JP3814000000	6356525
12/31/2019	FUJITSU LTD	COMPUTERS	7,300.000	6702	JP3818000006	6356945

12/31/2019	FUJITSU LTD	COMPUTERS	109,000.000	6702	JP3818000006	6356945
12/31/2019	HANKYU HANSHIN HOLDINGS INC	TRANSPORTATION	10,200.000	9042	JP3774200004	6408664
12/31/2019	HIROSE ELECTRIC CO LTD	ELECTRONICS	1,000.000	6806	JP3799000009	6428725
12/31/2019	HITACHI CHEMICAL CO LTD	CHEMICALS	3,300.000	4217	JP3785000005	6429126
12/31/2019	HITACHI METALS LTD	STEEL	8,000.000	5486	JP3786200000	6429201
12/31/2019	SUMITOMO MITSUI TRUST HOLDINGS	BANKS	13,400.000	8309	JP3892100003	6431897
12/31/2019	HONDA MOTOR CO LTD	AUTO MANUFACTURERS	57,300.000	7267	JP3854600008	6435145
12/31/2019	HONDA MOTOR CO LTD	AUTO MANUFACTURERS	504,500.000	7267	JP3854600008	6435145
12/31/2019	HOSIDEN CORP	ELECTRONICS	230,700.000	6804	JP3845800006	6439813
12/31/2019	ISUZU MOTORS LTD	AUTO MANUFACTURERS	421,000.000	7202	JP3137200006	6467104
12/31/2019	JAPAN AIRPORT TERMINAL CO LTD	ENGINEERING & CONSTRUCTION	57,300.000	9706	JP3699400002	6472175
12/31/2019	AEON CO LTD	RETAIL	25,700.000	8267	JP3388200002	6480048
12/31/2019	KAMIGUMI CO LTD	TRANSPORTATION	105,449.000	9364	JP3219000001	6482668
12/31/2019	KANSAI PAINT CO LTD	CHEMICALS	7,900.000	4613	JP3229400001	6483746
12/31/2019	KAO CORP	COSMETICS/PERSONAL CARE	19,100.000	4452	JP3205800000	6483809
12/31/2019	KEIO CORP	TRANSPORTATION	3,800.000	9008	JP3277800003	6487362
12/31/2019	KYORITSU MAINTENANCE CO LTD	LODGING	54,700.000	9616	JP3253900009	6489603
12/31/2019	KIKKOMAN CORP	FOOD PROCESSING	5,700.000	2801	JP3240400006	6490809
12/31/2019	KOMATSU LTD	MACHINERY - CONSTR & MINING	34,000.000	6301	JP3304200003	6496584
12/31/2019	KONICA MINOLTA INC	OFFICE/BUSINESS EQUIPMENT	13,400.000	4902	JP3300600008	6496700
12/31/2019	KUBOTA CORP	MACHINERY - DIVERSIFIED	40,200.000	6326	JP3266400005	6497509
12/31/2019	KYOCERA CORP	ELECTRONICS	197,300.000	6971	JP3249600002	6499260
12/31/2019	TOKIO MARINE HOLDINGS INC	INSURANCE	221,300.000	8766	JP3910660004	6513126
12/31/2019	NS SOLUTIONS CORP	COMPUTERS	51,500.000	2327	JP3379900008	6544687
12/31/2019	SOHGO SECURITY SERVICES CO LTD	COMMERCIAL SERVICES	2,800.000	2331	JP3431900004	6546359
12/31/2019	SOHGO SECURITY SERVICES CO LTD	COMMERCIAL SERVICES	47,700.000	2331	JP3431900004	6546359
12/31/2019	MARUI GROUP CO LTD	RETAIL	126,500.000	8252	JP3870400003	6569527
12/31/2019	PANASONIC CORP	HOME FURNISHINGS	83,600.000	6752	JP3866800000	6572707
12/31/2019	MITSUBISHI ELECTRIC CORP	MACHINERY - CONSTR & MINING	686,200.000	6503	JP3902400005	6597045
12/31/2019	ULVAC INC	SEMICONDUCTORS	67,400.000	6728	JP3126190002	6599483
12/31/2019	MORINAGA & CO LTD/JAPAN	FOOD PROCESSING	53,700.000	2201	JP3926400007	6602604
12/31/2019	MORINAGA MILK INDUSTRY CO LTD	FOOD PROCESSING	71,700.000	2264	JP3926800008	6602648
12/31/2019	MURATA MANUFACTURING CO LTD	ELECTRONICS	22,100.000	6981	JP3914400001	6610403
12/31/2019	NGK INSULATORS LTD	AUTO PARTS & EQUIPMENT	9,000.000	5333	JP3695200000	6619507
12/31/2019	NINTENDO CO LTD	TOYS/GAMES/HOBBIES	4,200.000	7974	JP3756600007	6639550
12/31/2019	DENSO CORP	AUTO PARTS & EQUIPMENT	13,500.000	6902	JP3551500006	6640381
12/31/2019	NIDEC CORP	ELECTRONICS	86,500.000	6594	JP3734800000	6640682
12/31/2019	NIPPON TELEGRAPH & TELEPHONE C	TELECOMMUNICATIONS	292,000.000	9432	JP3735400008	6641373
12/31/2019	NISSIN FOODS HOLDINGS CO LTD	FOOD PROCESSING	3,500.000	2897	JP3675600005	6641760
12/31/2019	NITTO DENKO CORP	CHEMICALS	6,300.000	6988	JP3684000007	6641801
12/31/2019	NIPPON EXPRESS CO LTD	TRANSPORTATION	2,800.000	9062	JP3729400006	6642127
12/31/2019	NIKON CORP	MISC MANUFACTURER	11,100.000	7731	JP3657400002	6642321
12/31/2019	YAMAHA CORP	LEISURE TIME	5,200.000	7951	JP3942600002	6642387
12/31/2019	NIHON UNISYS LTD	COMPUTERS	92,300.000	8056	JP3754200008	6642688
12/31/2019	ZEON CORP	CHEMICALS	194,300.000	4205	JP3725400000	6644015
12/31/2019	OBAYASHI CORP	ENGINEERING & CONSTRUCTION	23,000.000	1802	JP3190000004	6656407

12/31/2019	OMRON CORP	ELECTRONICS	7,600.000	6645	JP3197800000	6659428
12/31/2019	OSAKA GAS CO LTD	GAS	13,000.000	9532	JP3180400008	6661768
12/31/2019	NABTESCO CORP	MACHINERY - DIVERSIFIED	4,300.000	6268	JP3651210001	6687571
12/31/2019	PIGEON CORP	COSMETICS/PERSONAL CARE	128,600.000	7956	JP3801600002	6688080
12/31/2019	SMC CORP/JAPAN	MACHINERY - DIVERSIFIED	34,200.000	6273	JP3162600005	6763965
12/31/2019	SOFTBANK GROUP CORP	TELECOMMUNICATIONS	375,000.000	9984	JP3436100006	6770620
12/31/2019	SECOM CO LTD	COMMERCIAL SERVICES	19,300.000	9735	JP3421800008	6791591
12/31/2019	SEINO HOLDINGS CO LTD	TRANSPORTATION	183,005.000	9076	JP3415400005	6793423
12/31/2019	SEKISUI CHEMICAL CO LTD	HOME BUILDERS	15,400.000	4204	JP3419400001	6793821
12/31/2019	SEKISUI CHEMICAL CO LTD	HOME BUILDERS	448,700.000	4204	JP3419400001	6793821
12/31/2019	SEKISUI HOUSE LTD	HOME BUILDERS	27,300.000	1928	JP3420600003	6793906
12/31/2019	SHIMIZU CORP	ENGINEERING & CONSTRUCTION	19,600.000	1803	JP3358800005	6804400
12/31/2019	SONY CORP	HOME FURNISHINGS	48,400.000	6758	JP3435000009	6821506
12/31/2019	STANLEY ELECTRIC CO LTD	AUTO PARTS & EQUIPMENT	2,100.000	6923	JP3399400005	6841106
12/31/2019	SUMITOMO CHEMICAL CO LTD	CHEMICALS	59,000.000	4005	JP3401400001	6858560
12/31/2019	SUMITOMO ELECTRIC INDUSTRIES L	AUTO PARTS & EQUIPMENT	556,400.000	5802	JP3407400005	6858708
12/31/2019	SUMITOMO METAL MINING CO LTD	MINING	9,400.000	5713	JP3402600005	6858849
12/31/2019	TAKEDA PHARMACEUTICAL CO LTD	PHARMACEUTICALS	433,000.000	4502	JP3463000004	6870445
12/31/2019	TEIJIN LTD	TEXTILES	6,600.000	J82270117 3401	JP3544000007	6880507
12/31/2019	SYSMEX CORP	HEALTH CARE	77,800.000	6869	JP3351100007	6883807
12/31/2019	TOHO GAS CO LTD	GAS	3,300.000	9533	JP3600200004	6895222
12/31/2019	TOKYO GAS CO LTD	GAS	13,300.000	9531	JP3573000001	6895448
12/31/2019	TOKYO ELECTRON LTD	SEMICONDUCTORS	6,000.000	8035	JP3571400005	6895675
12/31/2019	TOKUYAMA CORP	CHEMICALS	79,300.000	4043	JP3625000009	6895761
12/31/2019	TOKYU CORP	TRANSPORTATION	18,500.000	9005	JP3574200006	6896548
12/31/2019	TORAY INDUSTRIES INC	CHEMICALS	51,000.000	3402	JP3621000003	6897143
12/31/2019	TOYO SUISAN KAISHA LTD	FOOD PROCESSING	4,300.000	2875	JP3613000003	6899967
12/31/2019	ASTELLAS PHARMA INC	PHARMACEUTICALS	74,400.000	4503	JP3942400007	6985383
12/31/2019	AZBIL CORP	ELECTRONICS	100,600.000	6845	JP3937200008	6985543
12/31/2019	YASKAWA ELECTRIC CORP	MACHINERY - DIVERSIFIED	9,800.000	6506	JP3932000007	6986041
12/31/2019	YOKOGAWA ELECTRIC CORP	ELECTRONICS	7,300.000	6841	JP3955000009	6986427
12/31/2019	M3 INC	INTERNET	1,045,200.000	2413	JP3435750009	B02K2M3
12/31/2019	SHIP HEALTHCARE HOLDINGS INC	PHARMACEUTICALS	64,000.000	3360	JP3274150006	B05MTR0
12/31/2019	OTSUKA HOLDINGS CO LTD	PHARMACEUTICALS	235,100.000	4578	JP3188220002	B5LTM93
12/31/2019	SOMPO HOLDINGS INC	INSURANCE	13,400.000	8630	JP3165000005	B62G7K6
12/31/2019	ZENKOKU HOSHO CO LTD	DIVERSIFIED FINANCIAL SERVICE	63,000.000	7164	JP3429250008	B92MT10
12/31/2019	SUNTORY BEVERAGE & FOOD LTD	BEVERAGES	6,100.000	2587	JP3336560002	BBD7Q84
12/31/2019	KYUSHU RAILWAY CO	TRANSPORTATION	7,500.000	9142	JP3247010006	BD2BST6
12/31/2019	ARUHI CORP	DIVERSIFIED FINANCIAL SERVICE	112,500.000	7198	JP3126290000	BF25643
12/31/2019	TECHNOPRO HOLDINGS INC	COMMERCIAL SERVICES	44,000.000	6028	JP3545240008	BSM8SQ9
12/31/2019	VISION INC/TOKYO JAPAN	TELECOMMUNICATIONS	112,800.000	9416	JP3800330007	BYZ0SJ7
12/31/2019	AMMB HOLDINGS BHD	BANKS	1,759,300.000	AMM	MYL1015OO006	6047023
12/31/2019	CIMB GROUP HOLDINGS BHD	BANKS	201,088.000	CIMB	MYL1023OO000	6075745
12/31/2019	DIGI.COM BHD	TELECOMMUNICATIONS	165,500.000	DIGI	MYL6947OO005	6086242
12/31/2019	RHB BANK BHD	BANKS	43,500.000	RHBBANK	MYL1066OO009	6244675
12/31/2019	HAP SENG CONSOLIDATED BHD	AGRICULTURE	23,100.000	HAP	MYL3034OO005	6297743

12/31/2019	MALAYAN BANKING BHD	BANKS	162,297.000	MAY	MYL1155OO000	6556325
12/31/2019	MALAYAN BANKING BHD	BANKS	781,692.000	MAY	MYL1155OO000	6556325
12/31/2019	NESTLE MALAYSIA BHD	FOOD PROCESSING	5,000.000	NESZ	MYL4707OO005	6629335
12/31/2019	PETRONAS DAGANGAN BHD	OIL & GAS	19,500.000	PETD	MYL5681OO001	6695938
12/31/2019	TELEKOM MALAYSIA BHD	TELECOMMUNICATIONS	40,000.000	T	MYL4863OO006	6868398
12/31/2019	PUBLIC BANK BHD	BANKS	117,900.000	PBK	MYL1295OO004	B012W42
12/31/2019	TOP GLOVE CORP BHD	HEALTH CARE	55,400.000	TOPG	MYL7113OO003	B05L892
12/31/2019	GENTING MALAYSIA BHD	LODGING	2,319,600.000	GENM	MYL4715OO008	B1VXKN7
12/31/2019	SIME DARBY BHD	WHOLESALE DIST	90,900.000	SIME	MYL4197OO009	B29TTR1
12/31/2019	AXIATA GROUP BHD	TELECOMMUNICATIONS	90,000.000	AXIATA	MYL6888OO001	B2QZGV5
12/31/2019	MAXIS BHD	TELECOMMUNICATIONS	100,700.000	MAXIS	MYL6012OO008	B5387L5
12/31/2019	GREENCORE GROUP PLC	FOOD PROCESSING	2,775.000	GNCGN	IE0003864109	BFNF181
12/31/2019	FOMENTO ECONOMICO MEXICANO SAB	BEVERAGES	74,617.000	FEMSAUBD	MXP320321310	2242059
12/31/2019	GRUPO FINANCIERO BANORTE SAB D	BANKS	441,641.000	GFNORTEO	MXP370711014	2421041
12/31/2019	INDUSTRIAS PENOLES SAB DE CV	MINING	5,831.000	PE&OLES*	MXP554091415	2448200
12/31/2019	KIMBERLY-CLARK DE MEXICO SAB D	HOUSEHOLD PRODUCTS/WARES	81,815.000	KIMBERA	MXP606941179	2491914
12/31/2019	ALSEA SAB DE CV	RETAIL	26,715.000	ALSEA*	MXP001391012	2563017
12/31/2019	GRUPO AEROPORTUARIO DEL SUREST	ENGINEERING & CONSTRUCTION	9,779.000	ASURB	MXP001661018	2639349
12/31/2019	ARCA CONTINENTAL SAB DE CV	BEVERAGES	22,100.000	AC*	MX01AC100006	2823885
12/31/2019	FIBRA UNO ADMINISTRACION SA DE	EQUITY REIT (REAL ESTATE INVE	2,829,116.000	FUNO11	MXCFFU000001	B671GT8
12/31/2019	INFRAESTRUCTURA ENERGETICA NOV	ELECTRIC	19,534.000	IENOVA*	MX01IE060002	B84XBP2
12/31/2019	COCA-COLA FEMSA SAB DE CV	BEVERAGES	25,175.000	KOFUBL	MX01KO000002	BHHP0S4
12/31/2019	ACER INC	COMPUTERS	24,000.000	2353	TW0002353000	6005850
12/31/2019	TAIWAN BUSINESS BANK	BANKS	65,945.000	2834	TW0002834009	6098816
12/31/2019	EVA AIRWAYS CORP	AIRLINES	165,288.000	2618	TW0002618006	6186023
12/31/2019	CHINA AIRLINES LTD	AIRLINES	176,000.000	2610	TW0002610003	6189657
12/31/2019	CHINA STEEL CORP	STEEL	470,000.000	2002	TW0002002003	6190950
12/31/2019	CHUNGHWA TELECOM CO LTD	TELECOMMUNICATIONS	177,000.000	2412	TW0002412004	6287841
12/31/2019	TAIWAN MOBILE CO LTD	TELECOMMUNICATIONS	79,000.000	3045	TW0003045001	6290496
12/31/2019	FAR EASTERN NEW CENTURY CORP	TEXTILES	122,000.000	1402	TW0001402006	6331470
12/31/2019	HOTAI MOTOR CO LTD	RETAIL	12,000.000	2207	TW0002207008	6417165
12/31/2019	FAR EASTONE TELECOMMUNICATIONS	TELECOMMUNICATIONS	81,000.000	4904	TW0004904008	6421854
12/31/2019	CHIPBOND TECHNOLOGY CORP	SEMICONDUCTORS	899,000.000	6147	TW0006147002	6432801
12/31/2019	E.SUN FINANCIAL HOLDING CO LTD	DIVERSIFIED FINANCIAL SERVICI	417,391.000	2884	TW0002884004	6433912
12/31/2019	MEGA FINANCIAL HOLDING CO LTD	DIVERSIFIED FINANCIAL SERVICI	1,788,711.000	2886	TW0002886009	6444066
12/31/2019	TAISHIN FINANCIAL HOLDING CO L	DIVERSIFIED FINANCIAL SERVICI	339,925.000	2887	TW0002887007	6451680
12/31/2019	SHIN KONG FINANCIAL HOLDING CO	INSURANCE	354,160.000	2888	TW0002888005	6452586
12/31/2019	CTBC FINANCIAL HOLDING CO LTD	DIVERSIFIED FINANCIAL SERVICI	3,887,751.000	2891	TW0002891009	6527666
12/31/2019	UNI-PRESIDENT ENTERPRISES CORP	FOOD PROCESSING	184,000.000	1216	TW0001216000	6700393
12/31/2019	PRESIDENT CHAIN STORE CORP	RETAIL	21,000.000	2912	TW0002912003	6704986
12/31/2019	STANDARD FOODS CORP	FOOD PROCESSING	21,000.000	1227	TW0001227007	6853554
12/31/2019	TATUNG CO LTD	ELECTRONICS	74,000.000	2371	TW0002371002	6875677
12/31/2019	TAIWAN SEMICONDUCTOR MANUFACTU	SEMICONDUCTORS	929,000.000	2330	TW0002330008	6889106
12/31/2019	TAIWAN SEMICONDUCTOR MANUFACTU	SEMICONDUCTORS	1,211,464.000	2330	TW0002330008	6889106
12/31/2019	CHAILEASE HOLDING CO LTD	DIVERSIFIED FINANCIAL SERVICI	56,445.000	5871	KYG202881093	B58J1S8
12/31/2019	ASE TECHNOLOGY HOLDING CO LTD	SEMICONDUCTORS	1,189,000.000	3711	TW0003711008	BFXZDY1

12/31/2019	RYMAN HEALTHCARE LTD	HEALTH CARE SERVICES	18,291.000	RYM	NZRYME0001S4	6161525
12/31/2019	FLETCHER BUILDING LTD	BUILDING MATERIALS	25,454.000	FBU	NZFBUE0001S0	6341606
12/31/2019	AUCKLAND INTERNATIONAL AIRPORT	ENGINEERING & CONSTRUCTION	42,483.000	AIA	NZAIAE0002S6	BKX3XG2
12/31/2019	MERIDIAN ENERGY LTD	ELECTRIC	48,494.000	MEL	NZMELE0002S7	BWFD052
12/31/2019	TELENOR ASA	TELECOMMUNICATIONS	27,520.000	TEL	NO0010063308	4732495
12/31/2019	SCHIBSTED ASA	MEDIA	59,507.000	SCHA	NO0003028904	4790534
12/31/2019	EQUINOR ASA	OIL & GAS	37,420.000	EQNR	NO0010096985	7133608
12/31/2019	MOWI ASA	FOOD PROCESSING	17,467.000	MOWI	NO0003054108	B02L486
12/31/2019	ORKLA ASA	FOOD PROCESSING	27,788.000	ORK	NO0003733800	B1VQF42
12/31/2019	ADEVINTA ASA	INTERNET	146,952.000	ADE	NO0010844038	BJODP40
12/31/2019	SCHIBSTED ASA	MEDIA	86,711.000	SCHB	NO0010736879	BWVFKQ3
12/31/2019	SCHIBSTED ASA	MEDIA	3,640.000	SCHB	NO0010736879	BWVFKQ3
12/31/2019	BANK OF THE PHILIPPINE ISLANDS	BANKS	65,212.000	BPI	PHY0967S1694	6074968
12/31/2019	SM PRIME HOLDINGS INC	REAL ESTATE MANAGEMENT & C	501,500.000	SMPH	PHY8076N1120	6818843
12/31/2019	BDO UNIBANK INC	BANKS	107,922.000	BDO	PHY077751022	B5VJH76
12/31/2019	BANK POLSKA KASA OPIEKI SA	BANKS	5,549.000	PEO	PLPEKAO00016	5473113
12/31/2019	POLSKI KONCERN NAFTOWY ORLEN S	OIL & GAS	11,100.000	PKN	PLPKN0000018	5810066
12/31/2019	SANTANDER BANK POLSKA SA	BANKS	1,333.000	SPL	PLBZ00000044	7153639
12/31/2019	GREENCORE GROUP PLC	FOOD PRODUCTS - UK	944,731.000	GNC	IE0003864109	0386410
12/31/2019	UDG HEALTHCARE PLC	MEDICAL SUPPLIES - UK	163,771.000	UDG	IE0033024807	3302480
12/31/2019	ROYAL DUTCH SHELL PLC	INTEGRATED OIL & GAS - UK	19,174.000	RDSA	GB00B03MLX29	B03MLX2
12/31/2019	ROYAL DUTCH SHELL PLC	INTEGRATED OIL & GAS - UK	231,793.000	RDSB	GB00B03MM408	B03MM40
12/31/2019	COCA-COLA HBC AG	SOFT DRINKS - UK	10,572.000	CCH	CH0198251305	B9895B7
12/31/2019	WIZZ AIR HOLDINGS PLC	AIRLINES - UK	61,763.000	WIZZ	JE00BN574F90	BN574F9
12/31/2019	BARRATT DEVELOPMENTS PLC	HOME CONSTRUCTION - UK	37,880.000	BDEV	GB0000811801	0081180
12/31/2019	SCHRODERS PLC	ASSET MANAGERS - UK	4,552.000	SDR	GB0002405495	0240549
12/31/2019	STANDARD CHARTERED PLC	BANKS - UK	103,837.000	STAN	GB0004082847	0408284
12/31/2019	WM MORRISON SUPERMARKETS PLC	FOOD RETAILERS & WHOLESALE	91,930.000	MRW	GB0006043169	0604316
12/31/2019	EUROMONEY INSTITUTIONAL INVEST	PUBLISHING - UK	0.000	ERM	GB0006886666	0688666
12/31/2019	TRAVIS PERKINS PLC	INDUSTRIAL SUPPLIERS - UK	230,037.000	TPK	GB0007739609	0773960
12/31/2019	SSE PLC	CONVENTIONAL ELECTRICITY - U	37,820.000	SSE	GB0007908733	0790873
12/31/2019	SSE PLC	CONVENTIONAL ELECTRICITY - U	976,439.000	SSE	GB0007908733	0790873
12/31/2019	BP PLC	INTEGRATED OIL & GAS - UK	2,021,499.000	BP/	GB0007980591	0798059
12/31/2019	LLOYDS BANKING GROUP PLC	BANKS - UK	21,617,254.000	LLOY	GB0008706128	0870612
12/31/2019	TESCO PLC	FOOD RETAILERS & WHOLESALE	4,531,953.000	TSCO	GB0008847096	0884709
12/31/2019	GLAXOSMITHKLINE PLC	PHARMACEUTICALS - UK	680,354.000	GSK	GB0009252882	0925288
12/31/2019	DECHRA PHARMACEUTICALS PLC	PHARMACEUTICALS - UK	86,252.000	DPH	GB0009633180	0963318
12/31/2019	BABCOCK INTERNATIONAL GROUP PL	DEFENSE - UK	307,430.000	BAB	GB0009697037	0969703
12/31/2019	PAGEGROUP PLC	BUSINESS TRAINING & EMPLOYM	354,219.000	PAGE	GB0030232317	3023231
12/31/2019	MARKS & SPENCER GROUP PLC	BROADLINE RETAILERS - UK	66,822.000	MKS	GB0031274896	3127489
12/31/2019	INTERTEK GROUP PLC	BUSINESS SUPPORT SERVICES -	5,833.000	ITRK	GB0031638363	3163836
12/31/2019	BURBERRY GROUP PLC	CLOTHING & ACCESSORIES - UK	15,075.000	BRBY	GB0031743007	3174300
12/31/2019	KINGFISHER PLC	HOME IMPROVEMENT RETAILER	3,611,667.000	KGF	GB0033195214	3319521
12/31/2019	KINGFISHER PLC	HOME IMPROVEMENT RETAILER	80,857.000	KGF	GB0033195214	3319521
12/31/2019	ITV PLC	BROADCASTING & ENTERTAINMI	136,465.000	ITV	GB0033986497	3398649
12/31/2019	J SAINSBURY PLC	FOOD RETAILERS & WHOLESALE	68,095.000	SBRY	GB00B019KW72	B019KW7

12/31/2019	G4S PLC	BUSINESS SUPPORT SERVICES -	3,034,842.000	GFS	GB00B01FLG62	B01FLG6
12/31/2019	BERKELEY GROUP HOLDINGS PLC	HOME CONSTRUCTION - UK	4,508.000	BKG	GB00B02L3W35	B02L3W3
12/31/2019	RENTOKIL INITIAL PLC	BUSINESS SUPPORT SERVICES -	1,879,674.000	RTO	GB00B082RF11	B082RF1
12/31/2019	BRITVIC PLC	SOFT DRINKS - UK	0.000	BVIC	GB00B0N8QD54	B0N8QD5
12/31/2019	LONDON STOCK EXCHANGE GROUP PL	INVESTMENT SERVICES - UK	12,300.000	LSE	GB00B0SWJX34	B0SWJX3
12/31/2019	UNILEVER PLC	PERSONAL PRODUCTS - UK	41,944.000	ULVR	GB00B10RZP78	B10RZP7
12/31/2019	ASHMORE GROUP PLC	ASSET MANAGERS - UK	399,377.000	ASHM	GB00B132NW22	B132NW2
12/31/2019	MONDI PLC	PAPER - UK	13,669.000	MNDI	GB00B1CRLC47	B1CRLC4
12/31/2019	MONDI PLC	PAPER - UK	205,988.000	MNDI	GB00B1CRLC47	B1CRLC4
12/31/2019	RELX PLC	PUBLISHING - UK	36,503.000	REL	GB00B2B0DG97	B2B0DG9
12/31/2019	OCADO GROUP PLC	FOOD RETAILERS & WHOLESALE	644,682.000	OCDO	GB00B3MBS747	B3MBS74
12/31/2019	JOHN WOOD GROUP PLC	OIL EQUIPMENT & SERVICES - U	1,228,239.000	WG/	GB00B5N0P849	B5N0P84
12/31/2019	SEGRO PLC	INDUSTRIAL & OFFICE REITS - U	45,727.000	SGRO	GB00B5ZN1N88	B5ZN1N8
12/31/2019	ROLLS-ROYCE HOLDINGS PLC	AEROSPACE - UK	1,519,667.000	RR/	GB00B63H8491	B63H849
12/31/2019	ABCAM PLC	BIOTECHNOLOGY - UK	487,741.000	ABC	GB00B6774699	B677469
12/31/2019	EASYJET PLC	AIRLINES - UK	5,612.000	EZJ	GB00B7KR2P84	B7KR2P8
12/31/2019	WPP PLC	MEDIA AGENCIES - UK	863,583.000	WPP	JE00B8KF9B49	B8KF9B4
12/31/2019	WPP PLC	MEDIA AGENCIES - UK	46,307.000	WPP	JE00B8KF9B49	B8KF9B4
12/31/2019	AVAST PLC	SOFTWARE - UK	453,054.000	AVST	GB00BDD85M81	BDD85M8
12/31/2019	NATIONAL GRID PLC	MULTIUTILITIES - UK	127,466.000	NG/	GB00BDR05C01	BDR05C0
12/31/2019	NATIONAL GRID PLC	MULTIUTILITIES - UK	286,528.000	NG/	GB00BDR05C01	BDR05C0
12/31/2019	ASTON MARTIN LAGONDA GLOBAL HO	AUTOMOBILES - UK	281,139.000	AML	GB00BFXZC448	BFXZC44
12/31/2019	REDROW PLC	HOME CONSTRUCTION - UK	274,459.000	RDW	GB00BG11K365	BG11K36
12/31/2019	SSP GROUP PLC	RESTAURANTS & BARS - UK	328,540.000	SSPG	GB00BGBN7C04	BGBN7C0
12/31/2019	INTERCONTINENTAL HOTELS GROUP	HOTELS - UK	6,350.000	IHG	GB00BHJYC057	BHJYC05
12/31/2019	CRODA INTERNATIONAL PLC	SPECIALTY CHEMICALS - UK	5,378.000	CRDA	GB00BJFFLV09	BJFFLV0
12/31/2019	FERGUSON PLC	INDUSTRIAL SUPPLIERS - UK	8,560.000	FERG	JE00BJVNSS43	BJVNSS4
12/31/2019	AGGREKO PLC	BUSINESS SUPPORT SERVICES -	287,178.000	AGK	GB00BK1PTB77	BK1PTB7
12/31/2019	INTERMEDIATE CAPITAL GROUP PLC	ASSET MANAGERS - UK	136,168.000	ICP	GB00BYT1DJ19	BYT1DJ1
12/31/2019	HOMESERVE PLC	BUSINESS SUPPORT SERVICES -	140,536.000	HSV	GB00BYYTFB60	BYYTFB6
12/31/2019	JOHNSON MATTHEY PLC	SPECIALTY CHEMICALS - UK	6,592.000	JMAT	GB00BZ4BQC70	BZ4BQC7
12/31/2019	DBS GROUP HOLDINGS LTD	BANKS	66,700.000	DBS	SG1L01001701	6175203
12/31/2019	CITY DEVELOPMENTS LTD	LODGING	22,200.000	CIT	SG1R89002252	6197928
12/31/2019	SINGAPORE EXCHANGE LTD	DIVERSIFIED FINANCIAL SERVI	27,300.000	SGX	SG1J26887955	6303866
12/31/2019	CAPITALAND LTD	REAL ESTATE MANAGEMENT & C	113,800.000	CAPL	SG1J27887962	6309303
12/31/2019	ASCENDAS REAL ESTATE INVESTMEN	EQUITY REIT (REAL ESTATE INVE	150,948.000	AREIT	SG1M77906915	6563875
12/31/2019	COMFORTDELGRO CORP LTD	TRANSPORTATION	1,466,900.000	CD	SG1N31909426	6603737
12/31/2019	SINGAPORE AIRLINES LTD	AIRLINES	22,000.000	SIA	SG1V61937297	6811734
12/31/2019	UNITED OVERSEAS BANK LTD	BANKS	907,451.000	UOB	SG1M31001969	6916781
12/31/2019	SINGAPORE TELECOMMUNICATIONS L	TELECOMMUNICATIONS	3,000,700.000	ST	SG1T75931496	B02PY22
12/31/2019	KEPPEL CORP LTD	ENGINEERING & CONSTRUCTION	54,400.000	KEP	SG1U68934629	B1VQ5C0
12/31/2019	MAPLETREE COMMERCIAL TRUST	EQUITY REIT (REAL ESTATE INVE	1,449,140.000	MCT	SG2D18969584	B5143W8
12/31/2019	NEPI ROCKCASTLE PLC	REAL ESTATE MANAGEMENT & C	12,795.000	NRP	IM00BDD7WV31	BDD7WV3
12/31/2019	BIDVEST GROUP LTD/THE	RETAIL	10,876.000	BVT	ZAE000117321	6100089
12/31/2019	CLICKS GROUP LTD	RETAIL	11,152.000	CLS	ZAE000134854	6105578
12/31/2019	FOSCHINI GROUP LTD/THE	RETAIL	9,272.000	TFG	ZAE000148466	6349688

12/31/2019	MTN GROUP LTD	TELECOMMUNICATIONS	61,933.000	MTN	ZAE000042164	6563206
12/31/2019	FIRSTRAND LTD	BANKS	120,971.000	FSR	ZAE000066304	6606996
12/31/2019	NASPERS LTD	INTERNET	16,577.000	NPN	ZAE000015889	6622691
12/31/2019	NEDBANK GROUP LTD	BANKS	14,569.000	NED	ZAE000004875	6628008
12/31/2019	RMB HOLDINGS LTD	DIVERSIFIED FINANCIAL SERVICE	28,274.000	RMH	ZAE000024501	6755821
12/31/2019	SASOL LTD	CHEMICALS	133,948.000	SOL	ZAE000006896	6777450
12/31/2019	STANDARD BANK GROUP LTD	BANKS	51,780.000	SBK	ZAE000109815	B030GJ7
12/31/2019	SPAR GROUP LTD/THE	FOOD PROCESSING	7,123.000	SPP	ZAE000058517	B038WK4
12/31/2019	WOOLWORTHS HOLDINGS LTD/SOUTH	FOOD PROCESSING	35,398.000	WHL	ZAE000063863	B06KZ97
12/31/2019	INVESTEC LTD	DIVERSIFIED FINANCIAL SERVICE	10,343.000	INL	ZAE000081949	B17BBR6
12/31/2019	KUMBA IRON ORE LTD	STEEL	2,947.000	KIO	ZAE000085346	B1G4262
12/31/2019	LIFE HEALTHCARE GROUP HOLDINGS	HEALTH CARE SERVICES	42,299.000	LHC	ZAE000145892	B4K90R1
12/31/2019	VODACOM GROUP LTD	TELECOMMUNICATIONS	23,264.000	VOD	ZAE000132577	B65B4D0
12/31/2019	GROWTHPOINT PROPERTIES LTD	EQUITY REIT (REAL ESTATE INVESTMENT)	107,209.000	GRT	ZAE000179420	BBGB5W0
12/31/2019	OLD MUTUAL LTD	DIVERSIFIED FINANCIAL SERVICE	184,481.000	OMU	ZAE000255360	BDVPYN5
12/31/2019	ABSA GROUP LTD	BANKS	26,007.000	ABG	ZAE000255915	BFX05H3
12/31/2019	MULTICHOICE GROUP	MEDIA	16,962.000	MCG	ZAE000265971	BHZSKR4
12/31/2019	MR PRICE GROUP LTD	RETAIL	9,677.000	MRP	ZAE000200457	BYXW419
12/31/2019	MONDI PLC	FOREST PRODUCTS & PAPER	2,442.000	MNP	GB00B1CRLC47	B1YCDP4
12/31/2019	SAMSUNG FIRE & MARINE INSURANCE	INSURANCE	1,197.000	000810	KR7000810002	6155250
12/31/2019	SAMSUNG FIRE & MARINE INSURANCE	INSURANCE	11,817.000	000810	KR7000810002	6155250
12/31/2019	WOONGJIN COWAY CO LTD	HOME FURNISHINGS	2,376.000	021240	KR7021240007	6173401
12/31/2019	LG HOUSEHOLD & HEALTH CARE LTD	COSMETICS/PERSONAL CARE	405.000	051900	KR7051900009	6344456
12/31/2019	LG CHEM LTD	CHEMICALS	23,728.000	051910	KR7051910008	6346913
12/31/2019	LG CHEM LTD	CHEMICALS	1,817.000	051910	KR7051910008	6346913
12/31/2019	SHINHAN FINANCIAL GROUP CO LTD	BANKS	106,850.000	055550	KR7055550008	6397502
12/31/2019	SHINHAN FINANCIAL GROUP CO LTD	BANKS	16,065.000	055550	KR7055550008	6397502
12/31/2019	S-OIL CORP	OIL & GAS	1,479.000	010950	KR7010950004	6406055
12/31/2019	KOREA ZINC CO LTD	MINING	3,917.000	010130	KR7010130003	6495428
12/31/2019	LG ELECTRONICS INC	HOME FURNISHINGS	3,678.000	066570	KR7066570003	6520739
12/31/2019	LG CORP	WHOLESALE DIST	3,596.000	003550	KR7003550001	6537030
12/31/2019	NAVER CORP	INTERNET	5,194.000	035420	KR7035420009	6560393
12/31/2019	AMOREPACIFIC GROUP	COSMETICS/PERSONAL CARE	860.000	002790	KR7002790004	6665931
12/31/2019	SAMSUNG ENGINEERING CO LTD	ENGINEERING & CONSTRUCTION	123,273.000	028050	KR7028050003	6765239
12/31/2019	SAMSUNG ELECTRONICS CO LTD	SEMICONDUCTORS	234,780.000	005930	KR7005930003	6771720
12/31/2019	HYUNDAI MARINE & FIRE INSURANCE	INSURANCE	2,147.000	001450	KR7001450006	B01LXY6
12/31/2019	GS HOLDINGS CORP	FOOD PROCESSING	2,128.000	078930	KR7078930005	B01RJV3
12/31/2019	LG DISPLAY CO LTD	ELECTRONICS	7,674.000	034220	KR7034220004	B01VZN9
12/31/2019	AMOREPACIFIC CORP	COSMETICS/PERSONAL CARE	1,289.000	090430	KR7090430000	B15SK50
12/31/2019	SAMSUNG CARD CO LTD	DIVERSIFIED FINANCIAL SERVICE	2,925.000	029780	KR7029780004	B1WQQ48
12/31/2019	SK INNOVATION CO LTD	OIL & GAS	2,301.000	096770	KR7096770003	B232R05
12/31/2019	CJ CHEILJEDANG CORP	FOOD PROCESSING	343.000	097950	KR7097950000	B2492F5
12/31/2019	SK HOLDINGS CO LTD	OIL & GAS	1,413.000	034730	KR7034730002	B39Z8L3
12/31/2019	KB FINANCIAL GROUP INC	DIVERSIFIED FINANCIAL SERVICE	14,707.000	105560	KR7105560007	B3DF0Y6
12/31/2019	BNK FINANCIAL GROUP INC	DIVERSIFIED FINANCIAL SERVICE	12,069.000	138930	KR7138930003	B3S98W7
12/31/2019	HANKOOK TIRE & TECHNOLOGY CO LTD	AUTO PARTS & EQUIPMENT	2,058.000	161390	KR7161390000	B7T5KQ0

12/31/2019	WOORI FINANCIAL GROUP INC	BANKS	16,832.000	316140	KR7316140003	BGHWH98
12/31/2019	SKANDINAVISKA ENSKILDA BANKEN	BANKS	50,032.000	SEBA	SE0000148884	4813345
12/31/2019	SAAB AB	AEROSPACE/DEFENSE	80,668.000	SAABB	SE0000112385	5469554
12/31/2019	TELIA CO AB	TELECOMMUNICATIONS	101,985.000	TELIA	SE0000667925	5978384
12/31/2019	TELIA CO AB	TELECOMMUNICATIONS	3,450,879.000	TELIA	SE0000667925	5978384
12/31/2019	ELEKTA AB	HEALTH CARE	428,539.000	EKTAB	SE0000163628	B0M42T2
12/31/2019	ICA GRUPPEN AB	FOOD PROCESSING	2,729.000	ICA	SE0000652216	B0S1651
12/31/2019	ELECTROLUX AB	HOME FURNISHINGS	8,759.000	ELUXB	SE0000103814	B1KKBX6
12/31/2019	LOOMIS AB	COMMERCIAL SERVICES	78,016.000	LOOMB	SE0002683557	B3K7KL2
12/31/2019	TELE2 AB	TELECOMMUNICATIONS	18,767.000	TEL2B	SE0005190238	B97C733
12/31/2019	ATLAS COPCO AB	MACHINERY - DIVERSIFIED	360,876.000	ATCOA	SE0011166610	BD97BN2
12/31/2019	ESSITY AB	COSMETICS/PERSONAL CARE	23,980.000	ESSITYB	SE0009922164	BF1K7P7
12/31/2019	BOLIDEN AB	MINING	9,996.000	BOL	SE0012455673	BJV12J7
12/31/2019	KINNEVIK AB	INVESTMENT COMPANIES	388,334.000	KINVB	SE0013256682	BK9X805
12/31/2019	HEXPOL AB	MISC MANUFACTURER	235,157.000	HPOLB	SE0007074281	BXBZB01
12/31/2019	SVENSKA HANDELSBANKEN AB	BANKS	776,284.000	SHBA	SE0007100599	BXDZ9Q1
12/31/2019	SULZER AG	MISC MANUFACTURER	27,172.000	SUN	CH0038388911	4854719
12/31/2019	SWISSCOM AG	TELECOMMUNICATIONS	1,079.000	SCMN	CH0008742519	5533976
12/31/2019	GIVAUDAN SA	CHEMICALS	384.000	GIVN	CH0010645932	5980613
12/31/2019	ZURICH INSURANCE GROUP AG	INSURANCE	15,815.000	ZURN	CH0011075394	5983816
12/31/2019	NOVARTIS AG	PHARMACEUTICALS	120,580.000	NOVN	CH0012005267	7103065
12/31/2019	ABB LTD	ELECTRONICS	611,342.000	ABBN	CH0012221716	7108899
12/31/2019	ROCHE HOLDING AG	PHARMACEUTICALS	26,660.000	ROG	CH0012032048	7110388
12/31/2019	TEMENOS AG	SOFTWARE	64,127.000	TEMN	CH0012453913	7147892
12/31/2019	LONZA GROUP AG	HEALTH CARE SERVICES	2,869.000	LONN	CH0013841017	7333378
12/31/2019	SIEGFRIED HOLDING AG	PHARMACEUTICALS	3,319.000	SFZN	CH0014284498	7391763
12/31/2019	KUEHNE + NAGEL INTERNATIONAL A	TRANSPORTATION	2,365.000	KNIN	CH0025238863	B142S60
12/31/2019	SWISS RE AG	INSURANCE	11,418.000	SREN	CH0126881561	B545MG5
12/31/2019	ALCON INC	HEALTH CARE	14,879.000	ALC	CH0432492467	BJT1GR5
12/31/2019	VIFOR PHARMA AG	PHARMACEUTICALS	1,721.000	VIFN	CH0364749348	BZ12TW4
12/31/2019	KRUNG THAI BANK PCL	BANKS	237,000.000	KTB-R	TH0150010R11	6361466
12/31/2019	SIAM COMMERCIAL BANK PCL/THE	BANKS	47,200.000	SCB-R	TH0015010R16	6363172
12/31/2019	KASIKORNBANK PCL	BANKS	39,800.000	KBANK-R	TH0016010R14	6364766
12/31/2019	KASIKORNBANK PCL	BANKS	383,200.000	KBANK-R	TH0016010R14	6364766
12/31/2019	INTOUCH HOLDINGS PCL	TELECOMMUNICATIONS	70,000.000	INTUCH-R	TH0201010R12	6397557
12/31/2019	ADVANCED INFO SERVICE PCL	TELECOMMUNICATIONS	64,000.000	ADVANC-R	TH0268010R11	6412609
12/31/2019	SIAM CEMENT PCL/THE	HOLDING COS - DIVERSIFIED	30,000.000	SCC-R	TH0003010R12	6609928
12/31/2019	KASIKORNBANK PCL	BANKS	41,700.000	KBANK/F	TH0016010017	6888794
12/31/2019	BTS GROUP HOLDINGS PCL	TRANSPORTATION	30,000.000			
12/31/2019	CENTRAL PATTANA PCL	REAL ESTATE MANAGEMENT & E	134,400.000	CPN-R	TH0481010R10	B013L15
12/31/2019	BANGKOK DUSIT MEDICAL SERVICES	HEALTH CARE SERVICES	412,400.000	BDMS-R	TH0264010R10	B013SV4
12/31/2019	MINOR INTERNATIONAL PCL	LODGING	133,600.000	MINT-R	TH0128010R17	B018C28
12/31/2019	THAI OIL PCL	OIL & GAS	48,000.000	TOP-R	TH0796010R11	B030K62
12/31/2019	BTS GROUP HOLDINGS PCL	TRANSPORTATION	300,000.000	BTS-R	TH0221010R10	B0H72C9
12/31/2019	ARCELIK AS	HOME FURNISHINGS	4,208.000	ARCLK	TRAARCLK91H5	B03MP18
12/31/2019	KOC HOLDING AS	HOLDING COS - DIVERSIFIED	18,020.000	KCHOL	TRAKCHOL91Q8	B03MVJ8

12/31/2019	ONESPAWORLD HOLDINGS LTD	LEISURE TIME	16,504.000	P73684113	OSW	BSP736841136	BJY21L2
12/31/2019	AIRCASTLE LTD	DIVERSIFIED FINANCIAL SERVICI	28,781.000		AYR	BMG0129K1045	B1BDJQ3
12/31/2019	AIRCASTLE LTD	DIVERSIFIED FINANCIAL SERVICI	24,756.000		AYR	BMG0129K1045	B1BDJQ3
12/31/2019	ARGO GROUP INTERNATIONAL HOLDI	INSURANCE	22,999.000	G0464B107	ARGO	BMG0464B1072	2499543
12/31/2019	ARGO GROUP INTERNATIONAL HOLDI	INSURANCE	16,558.000	G0464B107	ARGO	BMG0464B1072	2499543
12/31/2019	ASSURED GUARANTY LTD	INSURANCE	165,907.000		AGO	BMG0585R1060	B00V7H8
12/31/2019	ASSURED GUARANTY LTD	INSURANCE	57,850.000		AGO	BMG0585R1060	B00V7H8
12/31/2019	ATHENE HOLDING LTD	INSURANCE	70,562.000		ATH	BMG0684D1074	BZ13MZ1
12/31/2019	AXIS CAPITAL HOLDINGS LTD	INSURANCE	31,178.000		AXS	BMG0692U1099	2677606
12/31/2019	AXALTA COATING SYSTEMS LTD	CHEMICALS	8,001.000		AXTA	BMG0750C1082	BSFWCF5
12/31/2019	BANK OF NT BUTTERFIELD & SON L	BANKS	29,131.000		NTB	BMG0772R2087	BD8FF02
12/31/2019	BUNGE LTD	AGRICULTURE	56,333.000		BG	BMG169621056	2788713
12/31/2019	BUNGE LTD	AGRICULTURE	4,807.000		BG	BMG169621056	2788713
12/31/2019	CENTRAL EUROPEAN MEDIA ENTERPR	MEDIA	41,900.000	G20045202	CETV	BMG200452024	2529848
12/31/2019	CREDICORP LTD	BANKS	7,444.000	G2519Y108	BAP	BMG2519Y1084	2232878
12/31/2019	ENSTAR GROUP LTD	INSURANCE	6,474.000	G3075P101	ESGR	BMG3075P1014	B1Q76J2
12/31/2019	ENSTAR GROUP LTD	INSURANCE	5,058.000	G3075P101	ESGR	BMG3075P1014	B1Q76J2
12/31/2019	ESSENT GROUP LTD	INSURANCE	47,554.000		ESNT	BMG3198U1027	BFWGX8
12/31/2019	EVEREST RE GROUP LTD	INSURANCE	11,920.000		RE	BMG3223R1088	2556868
12/31/2019	GASLOG LTD	TRANSPORTATION	16,039.000		GLOG	BMG375851091	B79J095
12/31/2019	GASLOG LTD	TRANSPORTATION	21,354.000		GLOG	BMG375851091	B79J095
12/31/2019	GOLDEN OCEAN GROUP LTD	TRANSPORTATION	3,917.000		GOGL	BMG396372051	BYN8774
12/31/2019	HELEN OF TROY LTD	HOUSEHOLD PRODUCTS/WARES	19,883.000		HELE	BMG4388N1065	2419530
12/31/2019	HELEN OF TROY LTD	HOUSEHOLD PRODUCTS/WARES	13,242.000		HELE	BMG4388N1065	2419530
12/31/2019	HUDSON LTD	RETAIL	20,244.000		HUD	BMG464081030	BD58J80
12/31/2019	HUDSON LTD	RETAIL	714.000		HUD	BMG464081030	BD58J80
12/31/2019	IHS MARKIT LTD	COMMERCIAL SERVICES	119,622.000		INFO	BMG475671050	BD0Q558
12/31/2019	IHS MARKIT LTD	COMMERCIAL SERVICES	14,843.000		INFO	BMG475671050	BD0Q558
12/31/2019	INVESCO LTD	DIVERSIFIED FINANCIAL SERVICI	174,468.000		IVZ	BMG491BT1088	B28XP76
12/31/2019	INVESCO LTD	DIVERSIFIED FINANCIAL SERVICI	119,639.000		IVZ	BMG491BT1088	B28XP76
12/31/2019	INVESCO LTD	DIVERSIFIED FINANCIAL SERVICI	14,512.000		IVZ	BMG491BT1088	B28XP76
12/31/2019	JAMES RIVER GROUP HOLDINGS LTD	INSURANCE	3,265.000		JRVR	BMG5005R1079	BT8RWQ5
12/31/2019	JAMES RIVER GROUP HOLDINGS LTD	INSURANCE	184,706.000		JRVR	BMG5005R1079	BT8RWQ5
12/31/2019	JAMES RIVER GROUP HOLDINGS LTD	INSURANCE	14,451.000		JRVR	BMG5005R1079	BT8RWQ5
12/31/2019	KINIKSA PHARMACEUTICALS LTD	BIOTECHNOLOGY	6,032.000		KNSA	BMG5269C1010	BD0MGM0
12/31/2019	MAIDEN HOLDINGS LTD	INSURANCE	42,979.000	G5753U112	MHLD	BMG5753U1128	B2RB076
12/31/2019	ALPHA & OMEGA SEMICONDUCTOR LT	SEMICONDUCTORS	12,613.000		AOSL	BMG6331P1041	B5Q3KZ2
12/31/2019	ALPHA & OMEGA SEMICONDUCTOR LT	SEMICONDUCTORS	9,700.000		AOSL	BMG6331P1041	B5Q3KZ2
12/31/2019	NABORS INDUSTRIES LTD	OIL & GAS	141,988.000		NBR	BMG6359F1032	2963372
12/31/2019	NABORS INDUSTRIES LTD	OIL & GAS	142,737.000		NBR	BMG6359F1032	2963372
12/31/2019	NORDIC AMERICAN TANKERS LTD	TRANSPORTATION	68,200.000	G65773106	NAT	BMG657731060	2113876
12/31/2019	NORDIC AMERICAN TANKERS LTD	TRANSPORTATION	17,299.000	G65773106	NAT	BMG657731060	2113876
12/31/2019	NORWEGIAN CRUISE LINE HOLDINGS	LEISURE TIME	64,836.000		NCLH	BMG667211046	B9CGTC3
12/31/2019	RENAISSANCERE HOLDINGS LTD	INSURANCE	34,894.000		RNR	BMG7496G1033	2728429
12/31/2019	SFL CORP LTD	TRANSPORTATION	63,776.000		SFL	BMG7738W1064	BJXT857
12/31/2019	SFL CORP LTD	TRANSPORTATION	45,409.000		SFL	BMG7738W1064	BJXT857

12/31/2019	SEADRILL LTD	OIL & GAS	7,016.000		SDRL	BMG7998G1069	BDDR1V6
12/31/2019	SIGNET JEWELERS LTD	RETAIL	26,328.000		SIG	BMG812761002	B3CTNK6
12/31/2019	SIGNET JEWELERS LTD	RETAIL	23,526.000		SIG	BMG812761002	B3CTNK6
12/31/2019	TEXTAINER GROUP HOLDINGS LTD	COMMERCIAL SERVICES	23,648.000		TGH	BMG8766E1093	B054DS5
12/31/2019	TEXTAINER GROUP HOLDINGS LTD	COMMERCIAL SERVICES	16,755.000		TGH	BMG8766E1093	B054DS5
12/31/2019	THIRD POINT REINSURANCE LTD	INSURANCE	152,500.000		TPRE	BMG8827U1009	BCZNFT1
12/31/2019	THIRD POINT REINSURANCE LTD	INSURANCE	37,819.000		TPRE	BMG8827U1009	BCZNFT1
12/31/2019	THIRD POINT REINSURANCE LTD	INSURANCE	44,219.000		TPRE	BMG8827U1009	BCZNFT1
12/31/2019	LIBERTY LATIN AMERICA LTD	MEDIA	24,522.000		LILA	BMG9001E1021	BD9Q3P5
12/31/2019	LIBERTY LATIN AMERICA LTD	MEDIA	22,112.000		LILA	BMG9001E1021	BD9Q3P5
12/31/2019	LIBERTY LATIN AMERICA LTD	MEDIA	65,954.000		LILAK	BMG9001E1286	BD9Q3Q6
12/31/2019	LIBERTY LATIN AMERICA LTD	MEDIA	57,245.000		LILAK	BMG9001E1286	BD9Q3Q6
12/31/2019	TRITON INTERNATIONAL LTD/BERMU	WHOLESALE DIST	27,112.000	G9078F107	TRTN	BMG9078F1077	BDBBB21
12/31/2019	TRITON INTERNATIONAL LTD/BERMU	WHOLESALE DIST	43,886.000	G9078F107	TRTN	BMG9078F1077	BDBBB21
12/31/2019	GOLAR LNG LTD	TRANSPORTATION	53,981.000		GLNG	BMG9456A1009	2367963
12/31/2019	WATFORD HOLDINGS LTD	INSURANCE	6,596.000		WTRE	BMG947871015	BJVSHY8
12/31/2019	WHITE MOUNTAINS INSURANCE GROU	INSURANCE	1,330.000		WTM	BMG9618E1075	2339252
12/31/2019	EMBRAER SA	AEROSPACE/DEFENSE	255,371.000	29082A107	ERJ	US29082A1079	2611916
12/31/2019	ITAU UNIBANCO HOLDING SA	BANKS	231,046.000	465562106	ITUB	US4655621062	2849739
12/31/2019	AQUAVENTURE HOLDINGS LTD	ENVIRONMENTAL CONTROL	12,115.000		WAAS	VGG0443N1078	BYVZDC4
12/31/2019	AQUAVENTURE HOLDINGS LTD	ENVIRONMENTAL CONTROL	5,300.000		WAAS	VGG0443N1078	BYVZDC4
12/31/2019	BIOHAVEN PHARMACEUTICAL HOLDIN	BIOTECHNOLOGY	19,525.000		BHVN	VGG111961055	BZ8FXC4
12/31/2019	CAPRI HOLDINGS LTD	APPAREL	39,909.000		CPRI	VGG1890L1076	BJ1N1M9
12/31/2019	CAPRI HOLDINGS LTD	APPAREL	44,351.000		CPRI	VGG1890L1076	BJ1N1M9
12/31/2019	NOMAD FOODS LTD	FOOD PROCESSING	172,853.000		NOMD	VGG6564A1057	BQFJGK5
12/31/2019	ALITHYA GROUP INC	COMPUTERS	2,233.433	01643B106	ALYA	CA01643B1067	BD5GWM9
12/31/2019	ATLANTIC POWER CORP	ELECTRIC	53,400.000	04878Q863	AT	CA04878Q8636	B4MND16
12/31/2019	CIVEO CORP	COMMERCIAL SERVICES	41,012.000	17878Y108	CVEO	CA17878Y1088	BYQDPJ4
12/31/2019	DESCARTES SYSTEMS GROUP INC/TH	SOFTWARE	168,438.000	249906108	DSGX	CA2499061083	2528834
12/31/2019	ENERGY FUELS INC/CANADA	MINING	40,000.000	292671708	EFR	CA2926717083	BFV4XW8
12/31/2019	FIRSTSERVICE CORP	REAL ESTATE MANAGEMENT & C	75,736.000	33767E202	FSV	CA33767E2024	BJQ0C55
12/31/2019	FLEXIBLE SOLUTIONS INTERNATION	CHEMICALS	10,072.000	33938T104	FSI	CA33938T1049	BJJH0B5
12/31/2019	IMAX CORP	ENTERTAINMENT	28,408.000	45245E109	IMAX	CA45245E1097	2473859
12/31/2019	IMAX CORP	ENTERTAINMENT	12,273.000	45245E109	IMAX	CA45245E1097	2473859
12/31/2019	LIONS GATE ENTERTAINMENT CORP	ENTERTAINMENT	44,715.000	535919401	LGF/A	CA5359194019	BD8NBC0
12/31/2019	LIONS GATE ENTERTAINMENT CORP	ENTERTAINMENT	61,845.000	535919500	LGF/B	CA5359195008	BD8NB53
12/31/2019	MDC PARTNERS INC	ADVERTISING	27,200.000	552697104	MDCA	CA5526971042	2574495
12/31/2019	MASONITE INTERNATIONAL CORP	BUILDING MATERIALS	12,560.000	575385109	DOOR	CA5753851099	BCZM468
12/31/2019	MASONITE INTERNATIONAL CORP	BUILDING MATERIALS	8,725.000	575385109	DOOR	CA5753851099	BCZM468
12/31/2019	METHANEX CORP	CHEMICALS	154,791.000	59151K108	MEOH	CA59151K1084	2578378
12/31/2019	MILESTONE PHARMACEUTICALS INC	PHARMACEUTICALS	15,522.000	59935V107	MIST	CA59935V1076	BGRX6Q1
12/31/2019	NICHOLAS FINANCIAL INC	DIVERSIFIED FINANCIAL SERVI	2,117.000	65373J209	NICK	CA65373J2092	2415992
12/31/2019	NOVAGOLD RESOURCES INC	MINING	102,577.000	66987E206	NG	CA66987E2069	2206903
12/31/2019	NOVANTA INC	ELECTRICAL COMPO & EQUIP	17,043.000	67000B104	NOVT	CA67000B1040	BD8S5H8
12/31/2019	SHOPIFY INC	INTERNET	34,707.000	82509L107	SHOP	CA82509L1076	BXDZ9Z0
12/31/2019	WASTE CONNECTIONS INC	ENVIRONMENTAL CONTROL	167,957.000	94106B101	WCN	CA94106B1013	BYVG1F6

12/31/2019	XBIOTECH INC	BIOTECHNOLOGY	4,081.000	98400H102	XBIT	CA98400H1029	BWD1LM2
12/31/2019	ZYMEWORKS INC	BIOTECHNOLOGY	4,396.000	98985W102	ZYME	CA98985W1023	BYQHPK7
12/31/2019	ALIBABA GROUP HOLDING LTD	INTERNET	274,499.000	01609W102	BABA	US01609W1027	BP41ZD1
12/31/2019	BAIDU INC	INTERNET	91,989.000	056752108	BIDU	US0567521085	B0FXT17
12/31/2019	BEIGENE LTD	BIOTECHNOLOGY	7,295.000	07725L102	BGNE	US07725L1026	BYYWPW6
12/31/2019	NIO INC	AUTO MANUFACTURERS	603,793.000	62914V106	NIO	US62914V1061	BFZX9H8
12/31/2019	NIO INC	AUTO MANUFACTURERS	6,724.000	62914V106	NIO	US62914V1061	BFZX9H8
12/31/2019	NETEASE INC	SOFTWARE	23,019.000	64110W102	NTES	US64110W1027	2606440
12/31/2019	TAL EDUCATION GROUP	COMMERCIAL SERVICES	378,996.000	874080104	TAL	US8740801043	B4MGD82
12/31/2019	TRIP.COM GROUP LTD	INTERNET	287,287.000	89677Q107	TCOM	US89677Q1076	BK1K3N2
12/31/2019	ZAI LAB LTD	BIOTECHNOLOGY	9,492.000	98887Q104	ZLAB	US98887Q1040	BD9GVY0
12/31/2019	AMBARELLA INC	SEMICONDUCTORS	16,336.000	G037AX101	AMBA	KYG037AX1015	B7KH3G6
12/31/2019	BEYONDSRING INC	PHARMACEUTICALS	629.000		BYSI	KYG108301006	BD36JB9
12/31/2019	CISION LTD	SOFTWARE	37,112.000		CISN	KYG1992S1093	BF0BQG5
12/31/2019	CISION LTD	SOFTWARE	12,634.000		CISN	KYG1992S1093	BF0BQG5
12/31/2019	CONSOLIDATED WATER CO LTD	WATER	7,200.000		CWCO	KYG237731073	2099095
12/31/2019	FABRINET	MISC MANUFACTURER	16,647.000		FN	KYG3323L1005	B4JSZL8
12/31/2019	FABRINET	MISC MANUFACTURER	13,996.000		FN	KYG3323L1005	B4JSZL8
12/31/2019	FGL HOLDINGS	INSURANCE	74,582.000		FG	KYG3402M1024	BD063H6
12/31/2019	FRESH DEL MONTE PRODUCE INC	FOOD PROCESSING	32,394.000		FDP	KYG367381053	2118707
12/31/2019	FRESH DEL MONTE PRODUCE INC	FOOD PROCESSING	15,487.000		FDP	KYG367381053	2118707
12/31/2019	GLOBAL INDEMNITY LTD	INSURANCE	4,100.000	G3933F105	GBLI	KYG3933F1054	BD4D072
12/31/2019	GLOBAL INDEMNITY LTD	INSURANCE	6,519.000	G3933F105	GBLI	KYG3933F1054	BD4D072
12/31/2019	GREENLIGHT CAPITAL RE LTD	INSURANCE	23,819.000	G4095J109	GLRE	KYG4095J1094	B1XRCZ3
12/31/2019	GREENLIGHT CAPITAL RE LTD	INSURANCE	13,983.000	G4095J109	GLRE	KYG4095J1094	B1XRCZ3
12/31/2019	ICHOR HOLDINGS LTD	MACHINERY - DIVERSIFIED	10,968.000		ICHR	KYG4740B1059	BD2B5Y0
12/31/2019	ICHOR HOLDINGS LTD	MACHINERY - DIVERSIFIED	7,500.000		ICHR	KYG4740B1059	BD2B5Y0
12/31/2019	MEIRAGTX HOLDINGS PLC	BIOTECHNOLOGY	6,117.000		MGTX	KYG596651029	BFYQFJ2
12/31/2019	SMART GLOBAL HOLDINGS INC	ELECTRONICS	6,636.000		SGH	KYG8232Y1017	BYPBTG4
12/31/2019	SMART GLOBAL HOLDINGS INC	ELECTRONICS	6,983.000		SGH	KYG8232Y1017	BYPBTG4
12/31/2019	STONECO LTD	COMMERCIAL SERVICES	173,888.000		STNE	KYG851581069	BGKG6M3
12/31/2019	THERAVANCE BIOPHARMA INC	BIOTECHNOLOGY	71,800.000	G8807B106	TBPH	KYG8807B1068	BMNDK09
12/31/2019	THERAVANCE BIOPHARMA INC	BIOTECHNOLOGY	22,025.000	G8807B106	TBPH	KYG8807B1068	BMNDK09
12/31/2019	SCHLUMBERGER LTD	OIL & GAS SERVICES	412,455.000	806857108	SLB	AN8068571086	2779201
12/31/2019	ASCENDIS PHARMA A/S	PHARMACEUTICALS	50,236.000	04351P101	ASND	US04351P1012	BV9G6B8
12/31/2019	FRESENIUS KABI PHARMACEUTICALS	HEALTH CARE	1,131.000	35802M115		US35802M1154	B3D30K6
12/31/2019	JUMIA TECHNOLOGIES AG	INTERNET	232,394.000	48138M105	JMIA	US48138M1053	BJLMY27
12/31/2019	DR REDDY'S LABORATORIES LTD	PHARMACEUTICALS	82,667.000	256135203	RDY	US2561352038	2748881
12/31/2019	INFOSYS LTD	COMPUTERS	333,046.000	456788108	INFY	US4567881085	2398822
12/31/2019	INFOSYS LTD	COMPUTERS	753,683.000	456788108	INFY	US4567881085	2398822
12/31/2019	VEDANTA LTD	MINING	316,578.000	92242Y100	VEDL	US92242Y1001	BXBZC86
12/31/2019	INDIABULLS HOUSING FINANCE LTD	DIVERSIFIED FINANCIAL SERVICE	502,388.000		IHFL	US45410E1082	BD6J2W7
12/31/2019	MAHINDRA & MAHINDRA LTD	COMMERCIAL VEHICLES & TRUCKS	67,116.000		MHID	USY541641194	B163GT0
12/31/2019	RELIANCE INDUSTRIES LTD	EQUITY PRIVATE PLACEMENTS	84,191.000	759470107	RLNIY	US7594701077	B01DPW4
12/31/2019	LARSEN & TOUBRO LTD	ENGINEERING & CONSTRUCTION	143,034.000		LTOUF	USY5217N1183	B04SQJ0
12/31/2019	MAHINDRA & MAHINDRA LTD	AUTO MANUFACTURERS	145,000.000	Y54164119	MAHMF	USY541641194	B06W3P5

12/31/2019	ADIANT PLC	AUTO PARTS & EQUIPMENT	42,000.000		ADNT	IE00BD845X29	BD845X2
12/31/2019	ADIANT PLC	AUTO PARTS & EQUIPMENT	49,488.000		ADNT	IE00BD845X29	BD845X2
12/31/2019	ADIANT PLC	AUTO PARTS & EQUIPMENT	68,778.000		ADNT	IE00BD845X29	BD845X2
12/31/2019	ALLEGION PLC	ELECTRONICS	3,521.000		ALLE	IE00BFRT3W74	BFRT3W7
12/31/2019	ALLEGION PLC	ELECTRONICS	27,761.000		ALLE	IE00BFRT3W74	BFRT3W7
12/31/2019	ALLERGAN PLC	PHARMACEUTICALS	98,021.000		AGN	IE00BY9D5467	BY9D546
12/31/2019	ACCENTURE PLC	COMPUTERS	24,180.000		ACN	IE00B4BNMY34	B4BNMY3
12/31/2019	ACCENTURE PLC	COMPUTERS	190,092.000		ACN	IE00B4BNMY34	B4BNMY3
12/31/2019	CIMPRESS PLC	COMMERCIAL SERVICES	11,425.000	G2143T103	CMPR	IE00BKYC3F77	BKYC3F7
12/31/2019	EATON CORP PLC	MISC MANUFACTURER	124,005.000		ETN	IE00B8KQN827	B8KQN82
12/31/2019	ENDO INTERNATIONAL PLC	PHARMACEUTICALS	13,130.000		ENDP	IE00BJ3V9050	BJ3V905
12/31/2019	ENDO INTERNATIONAL PLC	PHARMACEUTICALS	114,012.000		ENDP	IE00BJ3V9050	BJ3V905
12/31/2019	INGERSOLL-RAND PLC	MISC MANUFACTURER	8,934.000		IR	IE00B6330302	B633030
12/31/2019	INGERSOLL-RAND PLC	MISC MANUFACTURER	72,493.000		IR	IE00B6330302	B633030
12/31/2019	JAZZ PHARMACEUTICALS PLC	PHARMACEUTICALS	2,088.000		JAZZ	IE00B4Q5ZN47	B4Q5ZN4
12/31/2019	JAZZ PHARMACEUTICALS PLC	PHARMACEUTICALS	15,114.000		JAZZ	IE00B4Q5ZN47	B4Q5ZN4
12/31/2019	JOHNSON CONTROLS INTERNATIONAL	BUILDING MATERIALS	231,484.000		JCI	IE00BY7QL619	BY7QL61
12/31/2019	JOHNSON CONTROLS INTERNATIONAL	BUILDING MATERIALS	29,602.000		JCI	IE00BY7QL619	BY7QL61
12/31/2019	LINDE PLC	CHEMICALS	20,906.000		LIN	IE00BZ12WP82	BZ12WP8
12/31/2019	LINDE PLC	CHEMICALS	160,808.000		LIN	IE00BZ12WP82	BZ12WP8
12/31/2019	MALLINCKRODT PLC	PHARMACEUTICALS	41,217.000		MNK	IE00BBGT3753	BBJTYC4
12/31/2019	MALLINCKRODT PLC	PHARMACEUTICALS	39,067.000		MNK	IE00BBGT3753	BBJTYC4
12/31/2019	MEDTRONIC PLC	HEALTH CARE	401,431.000		MDT	IE00BTN1Y115	BTN1Y11
12/31/2019	NABRIVA THERAPEUTICS PLC	PHARMACEUTICALS	3,735.000		NBRV	IE00BYQMW233	BYQMW23
12/31/2019	NVENT ELECTRIC PLC	ELECTRONICS	15,024.000		NVT	IE00BDVJJQ56	BDVJJQ5
12/31/2019	NVENT ELECTRIC PLC	ELECTRONICS	122,957.000		NVT	IE00BDVJJQ56	BDVJJQ5
12/31/2019	OSMOTICA PHARMACEUTICALS PLC	BIOTECHNOLOGY	4,855.000		OSMT	IE00BF2HDL56	BF2HDL5
12/31/2019	PROTHENA CORP PLC	BIOTECHNOLOGY	28,393.000		PRTA	IE00B91XRN20	B91XRN2
12/31/2019	PROTHENA CORP PLC	BIOTECHNOLOGY	20,443.000		PRTA	IE00B91XRN20	B91XRN2
12/31/2019	SEAGATE TECHNOLOGY PLC	COMPUTERS	71,309.000		STX	IE00B58JVZ52	B58JVZ5
12/31/2019	PENTAIR PLC	ENVIRONMENTAL CONTROL	48,214.000		PNR	IE00BLS09M33	BLS09M3
12/31/2019	STERIS PLC	HEALTH CARE	21,259.000		STE	IE00BFY8C754	BFY8C75
12/31/2019	STERIS PLC	HEALTH CARE	3,120.000		STE	IE00BFY8C754	BFY8C75
12/31/2019	WILLIS TOWERS WATSON PLC	INSURANCE	38,576.000		WLTW	IE00BDB6Q211	BDB6Q21
12/31/2019	PERRIGO CO PLC	PHARMACEUTICALS	68,544.000		PRGO	IE00BGH1M568	BGH1M56
12/31/2019	PERRIGO CO PLC	PHARMACEUTICALS	40,569.000		PRGO	IE00BGH1M568	BGH1M56
12/31/2019	EROS INTERNATIONAL PLC	ENTERTAINMENT	17,400.000	G3788M114	EROS	IM00B86NL059	B86NL05
12/31/2019	CAESARSTONE LTD	BUILDING MATERIALS	11,200.000	M20598104	CSTE	IL0011259137	B796245
12/31/2019	STRATASYS LTD	COMPUTERS	26,802.000		SSYS	IL0011267213	B7WD7D7
12/31/2019	STRATASYS LTD	COMPUTERS	9,301.000		SSYS	IL0011267213	B7WD7D7
12/31/2019	TARO PHARMACEUTICAL INDUSTRIES	PHARMACEUTICALS	719.000		TARO	IL0010827181	2872423
12/31/2019	TOWER SEMICONDUCTOR LTD	SEMICONDUCTORS	450,936.000	M87915274	TSEM	IL0010823792	2898173
12/31/2019	UROGEN PHARMA LTD	PHARMACEUTICALS	7,716.000		URGN	IL0011407140	BZ7PJQ1
12/31/2019	WIX.COM LTD	INTERNET	62,496.000		WIX	IL0011301780	BFZCHN7
12/31/2019	TARO PHARMACEUTICAL INDUSTRIES	PHARMACEUTICALS	260.000		TARO	IL0010827181	2872423
12/31/2019	WNS HOLDINGS LTD	COMPUTERS	37,984.000	92932M101	WNS	US92932M1018	B194GX4

12/31/2019	AMCOR PLC	PACKAGING PRODUCTS	484,752.000	G0250X107	AMCR	JE00BJ1F3079	BJ1F307
12/31/2019	MIMECAST LTD	INTERNET	96,927.000		MIME	GB00BYT5JK65	BYT5JK6
12/31/2019	CLARIVATE ANALYTICS PLC	COMMERCIAL SERVICES	200,202.000		CCC	JE00BJJN4441	BJJN444
12/31/2019	DELPHI TECHNOLOGIES PLC	AUTO PARTS & EQUIPMENT	68,007.000	G2709G107	DLPH	JE00BD85SC56	BD85SC5
12/31/2019	DELPHI TECHNOLOGIES PLC	AUTO PARTS & EQUIPMENT	3,430.000	G2709G107	DLPH	JE00BD85SC56	BD85SC5
12/31/2019	JANUS HENDERSON GROUP PLC	DIVERSIFIED FINANCIAL SERVICE	68,445.000		JHG	JE00BYPZJM29	BYPZJQ6
12/31/2019	JANUS HENDERSON GROUP PLC	DIVERSIFIED FINANCIAL SERVICE	122,954.000		JHG	JE00BYPZJM29	BYPZJQ6
12/31/2019	APTIV PLC	AUTO PARTS & EQUIPMENT	77,606.000		APTV	JE00B783TY65	B783TY6
12/31/2019	NOVOCURE LTD	HEALTH CARE	44,450.000		NVCR	JE00BYSS4X48	BYSS4X4
12/31/2019	NOVOCURE LTD	HEALTH CARE	18,500.000		NVCR	JE00BYSS4X48	BYSS4X4
12/31/2019	ROYAL CARIBBEAN CRUISES LTD	LEISURE TIME	50,404.000		RCL	LR0008862868	2754907
12/31/2019	ALTISOURCE PORTFOLIO SOLUTIONS	DIVERSIFIED FINANCIAL SERVICE	4,800.000	L0175J104	ASPS	LU0445408270	B3VL8R5
12/31/2019	GLOBANT SA	COMPUTERS	26,929.000		GLOB	LU0974299876	BP40HF4
12/31/2019	INTELSAT SA	TELECOMMUNICATIONS	34,099.000		I	LU0914713705	B8CP440
12/31/2019	NEXA RESOURCES SA	MINING	13,920.000		NEXA	LU1701428291	BF02YN1
12/31/2019	PACIFIC DRILLING SA	OIL & GAS	7,434.000	L7257P205	PACD	LU1405802361	BYT18T6
12/31/2019	PACIFIC DRILLING SA	OIL & GAS	2,548.000	L7257P205	PACD	LU1405802361	BYT18T6
12/31/2019	ORION ENGINEERED CARBONS SA	CHEMICALS	319,692.000	L72967109	OEC	LU1092234845	BP8FKJ0
12/31/2019	ORION ENGINEERED CARBONS SA	CHEMICALS	25,183.000	L72967109	OEC	LU1092234845	BP8FKJ0
12/31/2019	SPOTIFY TECHNOLOGY SA	INTERNET	54,969.000		SPOT	LU1778762911	BFZ1K46
12/31/2019	TRINSEO SA	MISC MANUFACTURER	14,572.000		TSE	LU1057788488	BN65SJ4
12/31/2019	TRINSEO SA	MISC MANUFACTURER	19,203.000		TSE	LU1057788488	BN65SJ4
12/31/2019	ARDMORE SHIPPING CORP	TRANSPORTATION	16,300.000		ASC	MHY0207T1001	BCGCR57
12/31/2019	ARDMORE SHIPPING CORP	TRANSPORTATION	16,190.000		ASC	MHY0207T1001	BCGCR57
12/31/2019	COSTAMARE INC	TRANSPORTATION	54,780.000		CMRE	MHY1771G1026	B566T98
12/31/2019	COSTAMARE INC	TRANSPORTATION	23,700.000		CMRE	MHY1771G1026	B566T98
12/31/2019	DHT HOLDINGS INC	TRANSPORTATION	44,700.000	Y2065G121	DHT	MHY2065G1219	B7JB336
12/31/2019	DHT HOLDINGS INC	TRANSPORTATION	84,563.000	Y2065G121	DHT	MHY2065G1219	B7JB336
12/31/2019	DIAMOND S SHIPPING INC	TRANSPORTATION	4,601.000		DSSI	MHY206761055	BJ0KWX9
12/31/2019	DORIAN LPG LTD	TRANSPORTATION	13,500.000	Y2106R110	LPG	MHY2106R1100	BM4QJF5
12/31/2019	DORIAN LPG LTD	TRANSPORTATION	37,589.000	Y2106R110	LPG	MHY2106R1100	BM4QJF5
12/31/2019	EAGLE BULK SHIPPING INC	TRANSPORTATION	23,200.000	Y2187A143	EGLE	MHY2187A1432	BDHDGZ9
12/31/2019	EAGLE BULK SHIPPING INC	TRANSPORTATION	34,009.000	Y2187A143	EGLE	MHY2187A1432	BDHDGZ9
12/31/2019	GENCO SHIPPING & TRADING LTD	TRANSPORTATION	20,163.000		GNK	MHY2685T1313	BD08758
12/31/2019	GENCO SHIPPING & TRADING LTD	TRANSPORTATION	4,700.000		GNK	MHY2685T1313	BD08758
12/31/2019	INTERNATIONAL SEAWAYS INC	TRANSPORTATION	10,600.000		INSW	MHY410531021	BYX60M4
12/31/2019	INTERNATIONAL SEAWAYS INC	TRANSPORTATION	19,368.000		INSW	MHY410531021	BYX60M4
12/31/2019	SAFE BULKERS INC	TRANSPORTATION	24,700.000	Y7388L103	SB	MHY7388L1039	B39GTS0
12/31/2019	SCORPIO TANKERS INC	TRANSPORTATION	33,880.000		STNG	MHY7542C1306	BHXD297
12/31/2019	SCORPIO TANKERS INC	TRANSPORTATION	23,366.000		STNG	MHY7542C1306	BHXD297
12/31/2019	SCORPIO BULKERS INC	TRANSPORTATION	40,873.000	Y7546A122	SALT	MHY7546A1221	BDDXM22
12/31/2019	SCORPIO BULKERS INC	TRANSPORTATION	28,300.000	Y7546A122	SALT	MHY7546A1221	BDDXM22
12/31/2019	TEEKAY CORP	TRANSPORTATION	615.000	Y8564W103	TK	MHY8564W1030	2933795
12/31/2019	TEEKAY CORP	TRANSPORTATION	33,300.000	Y8564W103	TK	MHY8564W1030	2933795
12/31/2019	TEEKAY TANKERS LTD	TRANSPORTATION	11,625.000		TNK	MHY8565N3002	BJV9B83
12/31/2019	TEEKAY TANKERS LTD	TRANSPORTATION	10,822.000		TNK	MHY8565N3002	BJV9B83

12/31/2019	MAKEMYTRIP LTD	INTERNET	73,488.000		MMYT	MU0295S00016	B552PC2
12/31/2019	ARGENX SE	BIOTECHNOLOGY	28,813.000	04016X101	ARGX	US04016X1019	BDVLM39
12/31/2019	AFFIMED NV	BIOTECHNOLOGY	2,624.000	N01045108	AFMD	NL0010872420	BQQF5R2
12/31/2019	CORE LABORATORIES NV	OIL & GAS SERVICES	35,062.000		CLB	NL0000200384	2182531
12/31/2019	FRANK'S INTERNATIONAL NV	OIL & GAS SERVICES	36,140.000	N33462107	FI	NL0010556684	BCRY5H0
12/31/2019	FRANK'S INTERNATIONAL NV	OIL & GAS SERVICES	79,800.000	N33462107	FI	NL0010556684	BCRY5H0
12/31/2019	LYONDELLBASELL INDUSTRIES NV	CHEMICALS	77,609.000		LYB	NL0009434992	B3SPXZ3
12/31/2019	MYLAN NV	PHARMACEUTICALS	28,726.000		MYL	NL0011031208	BVFMFG8
12/31/2019	MYLAN NV	PHARMACEUTICALS	154,439.000		MYL	NL0011031208	BVFMFG8
12/31/2019	PLAYA HOTELS & RESORTS NV	LODGING	46,283.000	N70544106	PLYA	NL0012170237	BD089F2
12/31/2019	WRIGHT MEDICAL GROUP NV	HEALTH CARE	10,459.000	N96617118	WMGI	NL0011327523	BZ2JCC5
12/31/2019	WRIGHT MEDICAL GROUP NV	HEALTH CARE	81,079.000	N96617118	WMGI	NL0011327523	BZ2JCC5
12/31/2019	CARNIVAL CORP	LEISURE TIME	117,273.000	143658300	CCL	PA1436583006	2523044
12/31/2019	MCDERMOTT INTERNATIONAL INC	OIL & GAS SERVICES	91,308.000	580037703	MDR	PAL1201471A1	BD9NR98
12/31/2019	MCDERMOTT INTERNATIONAL INC	OIL & GAS SERVICES	36,660.000	580037703	MDR	PAL1201471A1	BD9NR98
12/31/2019	BANCO LATINOAMERICANO DE COMER	BANKS	15,573.000		BLX	PAP169941328	2069485
12/31/2019	COPA HOLDINGS SA	AIRLINES	5,514.000	P31076105	CPA	PAP310761054	B0TNJH9
12/31/2019	EVERTEC INC	COMMERCIAL SERVICES	33,012.000	30040P103	EVTC	PR30040P1032	B7KY3Z6
12/31/2019	FIRST BANCORP/PUERTO RICO	BANKS	107,371.000	318672706	FBP	PR3186727065	2296926
12/31/2019	FIRST BANCORP/PUERTO RICO	BANKS	119,483.000	318672706	FBP	PR3186727065	2296926
12/31/2019	OFG BANCORP	BANKS	22,858.000	67103X102	OFG	PR67103X1020	B87LKR8
12/31/2019	OFG BANCORP	BANKS	28,222.000	67103X102	OFG	PR67103X1020	B87LKR8
12/31/2019	POPULAR INC	BANKS	42,932.000	733174700	BPOP	PR7331747001	B86QM90
12/31/2019	TRIPLE-S MANAGEMENT CORP	HEALTH CARE SERVICES	17,123.000	896749108	GTS	PR8967491088	B29GJQ1
12/31/2019	TRIPLE-S MANAGEMENT CORP	HEALTH CARE SERVICES	11,246.000	896749108	GTS	PR8967491088	B29GJQ1
12/31/2019	GAZPROM PJSC	OIL & GAS	722,906.000	368287207	OGZPY	US3682872078	2016629
12/31/2019	LUKOIL PJSC	OIL & GAS	48,667.000	69343P105	LKOD	US69343P1057	BYZF386
12/31/2019	NOVATEK PJSC	INTEGRATED OIL & GAS - UK	3,198.000		NVTK	US6698881090	B0DK750
12/31/2019	NOVATEK PJSC	OIL & GAS	158.000	669888109	NOVKY	US6698881090	B99CZN7
12/31/2019	FLEX LTD	ELECTRONICS	150,778.000		FLEX	SG9999000020	2353058
12/31/2019	WAVE LIFE SCIENCES LTD	BIOTECHNOLOGY	10,284.000		WVE	SG9999014716	BYZG9R0
12/31/2019	WAVE LIFE SCIENCES LTD	BIOTECHNOLOGY	16,071.000		WVE	SG9999014716	BYZG9R0
12/31/2019	SPOTIFY TECHNOLOGY SA	INTERNET	58,791.000	L8681T102	SPOT	LU1778762911	BFZ1K46
12/31/2019	CHUBB LTD	INSURANCE	136,361.000		CB	CH0044328745	B3BQMF6
12/31/2019	CHUBB LTD	INSURANCE	17,337.000		CB	CH0044328745	B3BQMF6
12/31/2019	CRISPR THERAPEUTICS AG	BIOTECHNOLOGY	4,963.000		CRSP	CH0334081137	BDHF4K6
12/31/2019	CRISPR THERAPEUTICS AG	BIOTECHNOLOGY	54,759.000		CRSP	CH0334081137	BDHF4K6
12/31/2019	GARMIN LTD	ELECTRONICS	42,941.000		GRMN	CH0114405324	B3Z5T14
12/31/2019	TE CONNECTIVITY LTD	ELECTRONICS	99,209.000		TEL	CH0102993182	B62B7C3
12/31/2019	TRANSOCEAN LTD	OIL & GAS	128,968.000		RIG	CH0048265513	B3KFWW1
12/31/2019	TRANSOCEAN LTD	OIL & GAS	454,441.000		RIG	CH0048265513	B3KFWW1
12/31/2019	AMARIN CORP PLC	BIOTECHNOLOGY	71,110.000	023111206	AMRN	US0231112063	2301938
12/31/2019	AUTOLUS THERAPEUTICS PLC	BIOTECHNOLOGY	21,014.000	05280R100	AUTL	US05280R1005	BFMLGR4
12/31/2019	ENDAVA PLC	COMPUTERS	32,270.000	29260V105	DAVA	US29260V1052	BZ0WK66
12/31/2019	GW PHARMACEUTICALS PLC	PHARMACEUTICALS	14,663.000	36197T103	GWPH	US36197T1034	B94RPL5
12/31/2019	ORCHARD THERAPEUTICS PLC	BIOTECHNOLOGY	47,257.000	68570P101	ORTX	US68570P1012	BGT3960

12/31/2019	AON PLC	INSURANCE	70,755.000		AON	GB00B5BT0K07	B5BT0K0
12/31/2019	ATLASSIAN CORP PLC	SOFTWARE	109,458.000		TEAM	GB00BZ09BD16	BZ09BD1
12/31/2019	CARDTRONICS PLC	COMMERCIAL SERVICES	230,710.000		CATM	GB00BYT18414	BYT1841
12/31/2019	CARDTRONICS PLC	COMMERCIAL SERVICES	20,092.000		CATM	GB00BYT18414	BYT1841
12/31/2019	COCA-COLA EUROPEAN PARTNERS PL	BEVERAGES	8,388.000		CCEP	GB00BDCPN049	BYQQ3P5
12/31/2019	CUSHMAN & WAKEFIELD PLC	REAL ESTATE MANAGEMENT & E	51,136.000	G2717B108	CWK	GB00BFZ4N465	BFZ4N46
12/31/2019	FERROGLOBE PLC	MINING	30,369.000		GSM	GB00BYW6GV68	BYW6GV6
12/31/2019	GATES INDUSTRIAL CORP PLC	MACHINERY - DIVERSIFIED	26,728.000		GTES	GB00BD9G2S12	BD9G2S1
12/31/2019	INTERNATIONAL GAME TECHNOLOGY	ENTERTAINMENT	53,294.000		IGT	GB00BVG7F061	BVG7F06
12/31/2019	LIBERTY GLOBAL PLC	MEDIA	3,055.000		LBTYA	GB00B8W67662	B8W6766
12/31/2019	LIBERTY GLOBAL PLC	MEDIA	17,588.000		LBTYK	GB00B8W67B19	B8W67B1
12/31/2019	LIVANOVA PLC	HEALTH CARE	27,154.000	G5509L101	LIVN	GB00BYMT0J19	BYMT0J1
12/31/2019	LIVANOVA PLC	HEALTH CARE	38,242.000	G5509L101	LIVN	GB00BYMT0J19	BYMT0J1
12/31/2019	LUXFER HOLDINGS PLC	HAND/MACHINE TOOLS	9,657.000		LXFR	GB00BNK03D49	BF5GRT5
12/31/2019	NIELSEN HOLDINGS PLC	COMMERCIAL SERVICES	104,746.000		NLSN	GB00BWFY5505	BWFY550
12/31/2019	NIELSEN HOLDINGS PLC	COMMERCIAL SERVICES	80,086.000		NLSN	GB00BWFY5505	BWFY550
12/31/2019	NOBLE CORP PLC	OIL & GAS	125,541.000		NE	GB00BFG3KF26	BFG3KF2
12/31/2019	NOBLE CORP PLC	OIL & GAS	93,058.000		NE	GB00BFG3KF26	BFG3KF2
12/31/2019	SENSATA TECHNOLOGIES HOLDING P	ELECTRONICS	11,023.000		ST	GB00BFMBMT84	BFMBMT8
12/31/2019	TECHNIPFMC PLC	OIL & GAS SERVICES	127,609.000		FTI	GB00BDSFG982	BDSFG98
12/31/2019	TECHNIPFMC PLC	OIL & GAS SERVICES	20,585.000		FTI	GB00BDSFG982	BDSFG98
12/31/2019	TECHNIPFMC PLC	OIL & GAS SERVICES	16,174.000		FTI	GB00BDSFG982	BDSFG98
12/31/2019	TRONOX HOLDINGS PLC	CHEMICALS	47,006.000		TROX	GB00BJT16S69	BJT16S6
12/31/2019	TRONOX HOLDINGS PLC	CHEMICALS	39,595.000		TROX	GB00BJT16S69	BJT16S6
12/31/2019	VENATOR MATERIALS PLC	CHEMICALS	36,764.000		VNTR	GB00BF3ZNS54	BF3ZNS5
12/31/2019	VALARIS PLC	OIL & GAS	75,059.000	G9402V109	VAL	GB00BJVJZD68	BJVJZD6
12/31/2019	AAON INC	BUILDING MATERIALS	20,998.000	000360206	AAON	US0003602069	2268130
12/31/2019	AAR CORP	AEROSPACE/DEFENSE	17,168.000	000361105	AIR	US0003611052	2001119
12/31/2019	AAR CORP	AEROSPACE/DEFENSE	20,994.000	000361105	AIR	US0003611052	2001119
12/31/2019	ACCO BRANDS CORP	HOUSEHOLD PRODUCTS/WARES	35,605.000	00081T108	ACCO	US00081T1088	B0G7SZ5
12/31/2019	ACCO BRANDS CORP	HOUSEHOLD PRODUCTS/WARES	51,541.000	00081T108	ACCO	US00081T1088	B0G7SZ5
12/31/2019	ACNB CORP	BANKS	3,300.000	000868109	ACNB	US0008681092	2412012
12/31/2019	ADMA BIOLOGICS INC	BIOTECHNOLOGY	9,400.000	000899104	ADMA	US0008991046	B9NSBM2
12/31/2019	ADT INC	ELECTRONICS	91,026.000	00090Q103	ADT	US00090Q1031	BFWCP81
12/31/2019	ABM INDUSTRIES INC	COMMERCIAL SERVICES	31,314.000	000957100	ABM	US0009571003	2024901
12/31/2019	ABM INDUSTRIES INC	COMMERCIAL SERVICES	34,065.000	000957100	ABM	US0009571003	2024901
12/31/2019	AFLAC INC	INSURANCE	223,875.000	001055102	AFL	US0010551028	2026361
12/31/2019	AGCO CORP	MACHINERY - DIVERSIFIED	31,651.000	001084102	AGCO	US0010841023	2010278
12/31/2019	AGCO CORP	MACHINERY - DIVERSIFIED	49,545.000	001084102	AGCO	US0010841023	2010278
12/31/2019	AG MORTGAGE INVESTMENT TRUST I	EQUITY REIT (REAL ESTATE INVE	14,575.000	001228105	MITT	US0012281053	B4NKX38
12/31/2019	AH BELO CORP	MEDIA	13,243.000	001282102	AHC	US0012821023	B2NWX1
12/31/2019	AES CORP/VA	ELECTRIC	192,490.000	00130H105	AES	US00130H1059	2002479
12/31/2019	AK STEEL HOLDING CORP	STEEL	160,313.000	001547108	AKS	US0015471081	2067735
12/31/2019	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	16,700.000	00163U106	AMAG	US00163U1060	2008121
12/31/2019	AMAG PHARMACEUTICALS INC	BIOTECHNOLOGY	9,936.000	00163U106	AMAG	US00163U1060	2008121
12/31/2019	AMC NETWORKS INC	MEDIA	34,824.000	00164V103	AMCX	US00164V1035	B4MG4Z6

12/31/2019	AMC ENTERTAINMENT HOLDINGS INC	ENTERTAINMENT	26,346.000	00165C104	AMC	US00165C1045	BH4HLL3
12/31/2019	AMC ENTERTAINMENT HOLDINGS INC	ENTERTAINMENT	31,824.000	00165C104	AMC	US00165C1045	BH4HLL3
12/31/2019	AMN HEALTHCARE SERVICES INC	COMMERCIAL SERVICES	24,157.000	001744101	AMN	US0017441017	2813552
12/31/2019	A-MARK PRECIOUS METALS INC	WHOLESALE DIST	144.000	00181T107	AMRK	US00181T1079	BK6MJ46
12/31/2019	ANI PHARMACEUTICALS INC	BIOTECHNOLOGY	5,339.000	00182C103	ANIP	US00182C1036	BCDWBX6
12/31/2019	ARC DOCUMENT SOLUTIONS INC	COMMERCIAL SERVICES	27,710.000	00191G103	ARC	US00191G1031	B6XSGQ0
12/31/2019	ASGN INC	COMMERCIAL SERVICES	41,719.000	00191U102	ASGN	US00191U1025	BFY8W20
12/31/2019	ASGN INC	COMMERCIAL SERVICES	8,635.000	00191U102	ASGN	US00191U1025	BFY8W20
12/31/2019	ASGN INC	COMMERCIAL SERVICES	24,874.000	00191U102	ASGN	US00191U1025	BFY8W20
12/31/2019	AT&T INC	TELECOMMUNICATIONS	2,187,796.000	00206R102	T	US00206R1023	2831811
12/31/2019	A10 NETWORKS INC	TELECOMMUNICATIONS	25,956.000	002121101	ATEN	US0021211018	BKQVBN6
12/31/2019	ATN INTERNATIONAL INC	TELECOMMUNICATIONS	5,315.000	00215F107	ATNI	US00215F1075	BDC84D3
12/31/2019	ATN INTERNATIONAL INC	TELECOMMUNICATIONS	9,491.000	00215F107	ATNI	US00215F1075	BDC84D3
12/31/2019	AVX CORP	SEMICONDUCTORS	23,749.000	002444107	AVX	US0024441075	2053983
12/31/2019	AVX CORP	SEMICONDUCTORS	62,612.000	002444107	AVX	US0024441075	2053983
12/31/2019	AXT INC	SEMICONDUCTORS	18,500.000	00246W103	AXTI	US00246W1036	2247979
12/31/2019	AXT INC	SEMICONDUCTORS	27,270.000	00246W103	AXTI	US00246W1036	2247979
12/31/2019	AZZ INC	METAL FABRICATION/HARDWARE	12,666.000	002474104	AZZ	US0024741045	2067672
12/31/2019	AZZ INC	METAL FABRICATION/HARDWARE	12,608.000	002474104	AZZ	US0024741045	2067672
12/31/2019	AARON'S INC	COMMERCIAL SERVICES	53,058.000	002535300	AAN	US0025353006	2002918
12/31/2019	AARON'S INC	COMMERCIAL SERVICES	34,382.000	002535300	AAN	US0025353006	2002918
12/31/2019	AARON'S INC	COMMERCIAL SERVICES	27,261.000	002535300	AAN	US0025353006	2002918
12/31/2019	ABBOTT LABORATORIES	HEALTH CARE	529,309.000	002824100	ABT	US0028241000	2002305
12/31/2019	ABBVIE INC	PHARMACEUTICALS	440,875.000	00287Y109	ABBV	US00287Y1091	B92SR70
12/31/2019	ABERCROMBIE & FITCH CO	RETAIL	36,724.000	002896207	ANF	US0028962076	2004185
12/31/2019	ABERCROMBIE & FITCH CO	RETAIL	33,321.000	002896207	ANF	US0028962076	2004185
12/31/2019	ABEONA THERAPEUTICS INC	BIOTECHNOLOGY	7,500.000	00289Y107	ABEO	US00289Y1073	BYNS0T7
12/31/2019	ABEONA THERAPEUTICS INC	BIOTECHNOLOGY	15,200.000	00289Y107	ABEO	US00289Y1073	BYNS0T7
12/31/2019	ABIOMED INC	HEALTH CARE	13,197.000	003654100	ABMD	US0036541003	2003698
12/31/2019	ABRAXAS PETROLEUM CORP	OIL & GAS	4,873.000	003830106	AXAS	US0038301067	2003030
12/31/2019	ABRAXAS PETROLEUM CORP	OIL & GAS	77,300.000	003830106	AXAS	US0038301067	2003030
12/31/2019	ACACIA RESEARCH CORP	COMMERCIAL SERVICES	28,243.000	003881307	ACTG	US0038813079	2169589
12/31/2019	ACACIA RESEARCH CORP	COMMERCIAL SERVICES	23,600.000	003881307	ACTG	US0038813079	2169589
12/31/2019	ACACIA COMMUNICATIONS INC	TELECOMMUNICATIONS	19,193.000	00401C108	ACIA	US00401C1080	BYXPCC5
12/31/2019	ACADIA HEALTHCARE CO INC	HEALTH CARE SERVICES	43,175.000	00404A109	ACHC	US00404A1097	B65VZ37
12/31/2019	ACADIA HEALTHCARE CO INC	HEALTH CARE SERVICES	188,539.000	00404A109	ACHC	US00404A1097	B65VZ37
12/31/2019	ACADIA HEALTHCARE CO INC	HEALTH CARE SERVICES	69,981.000	00404A109	ACHC	US00404A1097	B65VZ37
12/31/2019	ACADIA PHARMACEUTICALS INC	BIOTECHNOLOGY	149,718.000	004225108	ACAD	US0042251084	2713317
12/31/2019	ACADIA PHARMACEUTICALS INC	BIOTECHNOLOGY	59,846.000	004225108	ACAD	US0042251084	2713317
12/31/2019	ACADIA REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	14,961.000	004239109	AKR	US0042391096	2566522
12/31/2019	ACADIA REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	44,538.000	004239109	AKR	US0042391096	2566522
12/31/2019	ACCELERATE DIAGNOSTICS INC	HEALTH CARE	13,264.000	00430H102	AXDX	US00430H1023	B8QZWL9
12/31/2019	ACCELERON PHARMA INC	BIOTECHNOLOGY	25,536.000	00434H108	XLRN	US00434H1086	BDGTXQ8
12/31/2019	ACCELERON PHARMA INC	BIOTECHNOLOGY	31,852.000	00434H108	XLRN	US00434H1086	BDGTXQ8
12/31/2019	ACCURAY INC	HEALTH CARE	43,663.000	004397105	ARAY	US0043971052	B1R2HW6
12/31/2019	ACELRX PHARMACEUTICALS INC	PHARMACEUTICALS	2,247.000	00444T100	ACRX	US00444T1007	B5STJG2

12/31/2019	ACHILLION PHARMACEUTICALS INC	BIOTECHNOLOGY	76,177.000	00448Q201	ACHN	US00448Q2012	B17T9T8
12/31/2019	ACHILLION PHARMACEUTICALS INC	BIOTECHNOLOGY	66,100.000	00448Q201	ACHN	US00448Q2012	B17T9T8
12/31/2019	ACI WORLDWIDE INC	SOFTWARE	91,299.000	004498101	ACIW	US0044981019	2889155
12/31/2019	ACI WORLDWIDE INC	SOFTWARE	63,668.000	004498101	ACIW	US0044981019	2889155
12/31/2019	ACLARIS THERAPEUTICS INC	PHARMACEUTICALS	17,627.000	00461U105	ACRS	US00461U1051	BYV2W40
12/31/2019	ACME UNITED CORP	HOUSEHOLD PRODUCTS/WARES	700.000	004816104	ACU	US0048161048	2006329
12/31/2019	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	43,446.000	00484M106	ACOR	US00484M1062	2925844
12/31/2019	ACORDA THERAPEUTICS INC	BIOTECHNOLOGY	22,410.000	00484M106	ACOR	US00484M1062	2925844
12/31/2019	ACTIVISION BLIZZARD INC	SOFTWARE	227,880.000	00507V109	ATVI	US00507V1098	2575818
12/31/2019	ACTUANT CORP	MISC MANUFACTURER	309,289.000	00508X203	EPAC	US00508X2036	2716792
12/31/2019	ACTUANT CORP	MISC MANUFACTURER	19,647.000	00508X203	EPAC	US00508X2036	2716792
12/31/2019	ACTUANT CORP	MISC MANUFACTURER	32,208.000	00508X203	EPAC	US00508X2036	2716792
12/31/2019	ACUITY BRANDS INC	ELECTRICAL COMPO & EQUIP	31,307.000	00508Y102	AYI	US00508Y1029	2818461
12/31/2019	ACUITY BRANDS INC	ELECTRICAL COMPO & EQUIP	1,484.000	00508Y102	AYI	US00508Y1029	2818461
12/31/2019	ACUITY BRANDS INC	ELECTRICAL COMPO & EQUIP	2,600.000	00508Y102	AYI	US00508Y1029	2818461
12/31/2019	ACUSHNET HOLDINGS CORP	LEISURE TIME	284,339.000	005098108	GOLF	US0050981085	BD3WG50
12/31/2019	ACUSHNET HOLDINGS CORP	LEISURE TIME	39,055.000	005098108	GOLF	US0050981085	BD3WG50
12/31/2019	ACUSHNET HOLDINGS CORP	LEISURE TIME	17,514.000	005098108	GOLF	US0050981085	BD3WG50
12/31/2019	ADAMAS PHARMACEUTICALS INC	PHARMACEUTICALS	10,700.000	00548A106	ADMS	US00548A1060	BL25XY4
12/31/2019	ADAMS RESOURCES & ENERGY INC	OIL & GAS	1,341.000	006351308	AE	US0063513081	2007526
12/31/2019	ADAPTIVE BIOTECHNOLOGIES CORP	HEALTH CARE	32,538.000	00650F109	ADPT	US00650F1093	BJ5FZ74
12/31/2019	ADDUS HOMECARE CORP	HEALTH CARE SERVICES	5,545.000	006739106	ADUS	US0067391062	B55BN47
12/31/2019	ADDUS HOMECARE CORP	HEALTH CARE SERVICES	8,052.000	006739106	ADUS	US0067391062	B55BN47
12/31/2019	ADVANTAGE TECHNOLOGIES GROUP	WHOLESALE DIST	900.000	006743306	AEY	US0067433062	2300935
12/31/2019	ADESTO TECHNOLOGIES CORP	SEMICONDUCTORS	12,000.000	00687D101	IOTS	US00687D1019	BZ4SM86
12/31/2019	ADOBE INC	SOFTWARE	144,505.000	00724F101	ADBE	US00724F1012	2008154
12/31/2019	ADOBE INC	SOFTWARE	18,423.000	00724F101	ADBE	US00724F1012	2008154
12/31/2019	ADTALEM GLOBAL EDUCATION INC	COMMERCIAL SERVICES	33,413.000	00737L103	ATGE	US00737L1035	BZ12TX5
12/31/2019	ADTALEM GLOBAL EDUCATION INC	COMMERCIAL SERVICES	33,705.000	00737L103	ATGE	US00737L1035	BZ12TX5
12/31/2019	ADTALEM GLOBAL EDUCATION INC	COMMERCIAL SERVICES	42,662.000	00737L103	ATGE	US00737L1035	BZ12TX5
12/31/2019	ADTRAN INC	TELECOMMUNICATIONS	40,884.000	00738A106	ADTN	US00738A1060	2052924
12/31/2019	ADTRAN INC	TELECOMMUNICATIONS	24,375.000	00738A106	ADTN	US00738A1060	2052924
12/31/2019	ADURO BIOTECH INC	BIOTECHNOLOGY	31,200.000	00739L101	ADRO	US00739L1017	BWTVW89
12/31/2019	ADVANCE AUTO PARTS INC	RETAIL	22,087.000	00751Y106	AAP	US00751Y1064	2822019
12/31/2019	AECOM	ENGINEERING & CONSTRUCTION	124,117.000	00766T100	ACM	US00766T1007	B1VZ431
12/31/2019	AECOM	ENGINEERING & CONSTRUCTION	108,260.000	00766T100	ACM	US00766T1007	B1VZ431
12/31/2019	ADVANCED EMISSIONS SOLUTIONS I	COAL	9,000.000	00770C101	ADES	US00770C1018	BBXZ194
12/31/2019	AEGION CORP	ENGINEERING & CONSTRUCTION	18,733.000	00770F104	AEGN	US00770F1049	B764L34
12/31/2019	AEGION CORP	ENGINEERING & CONSTRUCTION	16,324.000	00770F104	AEGN	US00770F1049	B764L34
12/31/2019	AERIE PHARMACEUTICALS INC	PHARMACEUTICALS	22,666.000	00771V108	AERI	US00771V1089	BFRTDG1
12/31/2019	AEROCENTURY CORP	DIVERSIFIED FINANCIAL SERVICE	100.000	007737109	ACY	US0077371096	2291158
12/31/2019	AEGLEA BIOTHERAPEUTICS INC	PHARMACEUTICALS	9,714.000	00773J103	AGLE	US00773J1034	BYM7YF9
12/31/2019	ADVANSIX INC	CHEMICALS	15,273.000	00773T101	ASIX	US00773T1016	BYMMZL7
12/31/2019	ADVANSIX INC	CHEMICALS	19,663.000	00773T101	ASIX	US00773T1016	BYMMZL7
12/31/2019	ADVERUM BIOTECHNOLOGIES INC	BIOTECHNOLOGY	26,500.000	00773U108	ADVM	US00773U1088	BD6NXD7
12/31/2019	AEROJET ROCKETDYNE HOLDINGS IN	AEROSPACE/DEFENSE	72,238.000	007800105	AJRD	US0078001056	BWD7PX9

12/31/2019	AEROJET ROCKETDYNE HOLDINGS IN	AEROSPACE/DEFENSE	179,696.000	007800105	AJRD	US0078001056	BWD7PX9
12/31/2019	AEROJET ROCKETDYNE HOLDINGS IN	AEROSPACE/DEFENSE	36,556.000	007800105	AJRD	US0078001056	BWD7PX9
12/31/2019	ADVANCED MICRO DEVICES INC	SEMICONDUCTORS	333,330.000	007903107	AMD	US0079031078	2007849
12/31/2019	ADVANCED DRAINAGE SYSTEMS INC	METAL FABRICATION/HARDWAR	275,670.000	00790R104	WMS	US00790R1041	BP7RS59
12/31/2019	ADVANCED DRAINAGE SYSTEMS INC	METAL FABRICATION/HARDWAR	20,796.000	00790R104	WMS	US00790R1041	BP7RS59
12/31/2019	ADVANCED DISPOSAL SERVICES INC	ENVIRONMENTAL CONTROL	39,230.000	00790X101	ADSW	US00790X1019	BYMM8B8
12/31/2019	ADVANCED DISPOSAL SERVICES INC	ENVIRONMENTAL CONTROL	51,458.000	00790X101	ADSW	US00790X1019	BYMM8B8
12/31/2019	ADVANCED ENERGY INDUSTRIES INC	ELECTRONICS	20,018.000	007973100	AEIS	US0079731008	2049175
12/31/2019	ADVANCED ENERGY INDUSTRIES INC	ELECTRONICS	6,442.000	007973100	AEIS	US0079731008	2049175
12/31/2019	GABS 114A AELTUS CBO	INVESTMENT COMPANIES	4,890.000	007ESC999			
12/31/2019	AEROVIRONMENT INC	AEROSPACE/DEFENSE	7,191.000	008073108	AVAV	US0080731088	B1P5YY8
12/31/2019	AEROVIRONMENT INC	AEROSPACE/DEFENSE	10,873.000	008073108	AVAV	US0080731088	B1P5YY8
12/31/2019	AFFILIATED MANAGERS GROUP INC	DIVERSIFIED FINANCIAL SERVI	38,931.000	008252108	AMG	US0082521081	2127899
12/31/2019	AFFILIATED MANAGERS GROUP INC	DIVERSIFIED FINANCIAL SERVI	473.000	008252108	AMG	US0082521081	2127899
12/31/2019	AGILENT TECHNOLOGIES INC	ELECTRONICS	11,860.000	00846U101	A	US00846U1016	2520153
12/31/2019	AGILENT TECHNOLOGIES INC	ELECTRONICS	92,989.000	00846U101	A	US00846U1016	2520153
12/31/2019	AGENUS INC	BIOTECHNOLOGY	46,936.000	00847G705	AGEN	US00847G7051	B58J3K4
12/31/2019	AGILYSYS INC	COMPUTERS	7,500.000	00847J105	AGYS	US00847J1051	2689162
12/31/2019	AGILYSYS INC	COMPUTERS	8,769.000	00847J105	AGYS	US00847J1051	2689162
12/31/2019	AGIOS PHARMACEUTICALS INC	PHARMACEUTICALS	29,557.000	00847X104	AGIO	US00847X1046	BCBVTX1
12/31/2019	AGEX THERAPEUTICS INC	BIOTECHNOLOGY	4,360.000	00848H108	AGE	US00848H1086	BHM13H7
12/31/2019	AGREE REALTY CORP	EQUITY REIT (REAL ESTATE INVE	19,824.000	008492100	ADC	US0084921008	2062161
12/31/2019	AGROFRESH SOLUTIONS INC	CHEMICALS	9,107.000	00856G109	AGFS	US00856G1094	BZ0G154
12/31/2019	AIMMUNE THERAPEUTICS INC	PHARMACEUTICALS	25,278.000	00900T107	AIMT	US00900T1079	BYVDTK8
12/31/2019	AIMMUNE THERAPEUTICS INC	PHARMACEUTICALS	61,926.000	00900T107	AIMT	US00900T1079	BYVDTK8
12/31/2019	AIR LEASE CORP	DIVERSIFIED FINANCIAL SERVI	176,751.000	00912X302	AL	US00912X3026	B3XS562
12/31/2019	AIR LEASE CORP	DIVERSIFIED FINANCIAL SERVI	83,432.000	00912X302	AL	US00912X3026	B3XS562
12/31/2019	AIR PRODUCTS & CHEMICALS INC	CHEMICALS	65,591.000	009158106	APD	US0091581068	2011602
12/31/2019	AIR TRANSPORT SERVICES GROUP I	TRANSPORTATION	21,794.000	00922R105	ATSG	US00922R1059	2938002
12/31/2019	AIR TRANSPORT SERVICES GROUP I	TRANSPORTATION	29,704.000	00922R105	ATSG	US00922R1059	2938002
12/31/2019	AIRGAIN INC	TELECOMMUNICATIONS	2,795.000	00938A104	AIRG	US00938A1043	BDB2RP9
12/31/2019	AKAMAI TECHNOLOGIES INC	SOFTWARE	50,297.000	00971T101	AKAM	US00971T1016	2507457
12/31/2019	AKORN INC	PHARMACEUTICALS	82,950.000	009728106	AKRX	US0097281069	2012100
12/31/2019	AKORN INC	PHARMACEUTICALS	46,100.000	009728106	AKRX	US0097281069	2012100
12/31/2019	AKEBIA THERAPEUTICS INC	PHARMACEUTICALS	51,163.000	00972D105	AKBA	US00972D1054	BKKMP44
12/31/2019	AKEBIA THERAPEUTICS INC	PHARMACEUTICALS	43,655.000	00972D105	AKBA	US00972D1054	BKKMP44
12/31/2019	AKCEA THERAPEUTICS INC	PHARMACEUTICALS	6,767.000	00972L107	AKCA	US00972L1070	BF47GP8
12/31/2019	AKOUSTIS TECHNOLOGIES INC	ELECTRONICS	518.000	00973N102	AKTS	US00973N1028	BX9F8B3
12/31/2019	ALAMO GROUP INC	MACHINERY - DIVERSIFIED	4,903.000	011311107	ALG	US0113111076	2021634
12/31/2019	ALAMO GROUP INC	MACHINERY - DIVERSIFIED	10,510.000	011311107	ALG	US0113111076	2021634
12/31/2019	ALARM.COM HOLDINGS INC	ELECTRONICS	18,386.000	011642105	ALRM	US0116421050	BYN7H26
12/31/2019	ALASKA AIR GROUP INC	AIRLINES	25,736.000	011659109	ALK	US0116591092	2012605
12/31/2019	ALASKA AIR GROUP INC	AIRLINES	35,182.000	011659109	ALK	US0116591092	2012605
12/31/2019	ALASKA COMMUNICATIONS SYSTEMS	TELECOMMUNICATIONS	5,576.000	01167P101	ALSK	US01167P1012	2521446
12/31/2019	ALBANY INTERNATIONAL CORP	MACHINERY - DIVERSIFIED	14,408.000	012348108	AIN	US0123481089	2012757
12/31/2019	ALBEMARLE CORP	CHEMICALS	32,231.000	012653101	ALB	US0126531013	2046853

12/31/2019	ALBIREO PHARMA INC	BIOTECHNOLOGY	4,400.000	01345P106	ALBO	US01345P1066	BYMP0T9
12/31/2019	ALCOA CORP	MINING	107,770.000	013872106	AA	US0138721065	BYNF418
12/31/2019	ALDEYRA THERAPEUTICS INC	BIOTECHNOLOGY	10,519.000	01438T106	ALDX	US01438T1060	BLD36T3
12/31/2019	ALECTOR INC	PHARMACEUTICALS	9,766.000	014442107	ALEC	US0144421072	BJ4LDC4
12/31/2019	ALEXANDER & BALDWIN INC	EQUITY REIT (REAL ESTATE INVE	34,657.000	014491104	ALEX	US0144911049	B827VB2
12/31/2019	ALEXANDER & BALDWIN INC	EQUITY REIT (REAL ESTATE INVE	53,667.000	014491104	ALEX	US0144911049	B827VB2
12/31/2019	ALEXANDER'S INC	EQUITY REIT (REAL ESTATE INVE	1,084.000	014752109	ALX	US0147521092	2014021
12/31/2019	ALDER BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	39,713.000	014CVR013		US014CVR0133	
12/31/2019	ALEXANDRIA REAL ESTATE EQUITIE	EQUITY REIT (REAL ESTATE INVE	33,508.000	015271109	ARE	US0152711091	2009210
12/31/2019	ALEXION PHARMACEUTICALS INC	BIOTECHNOLOGY	66,841.000	015351109	ALXN	US0153511094	2036070
12/31/2019	ALICO INC	AGRICULTURE	1,476.000	016230104	ALCO	US0162301040	2016425
12/31/2019	ALICO INC	AGRICULTURE	1,600.000	016230104	ALCO	US0162301040	2016425
12/31/2019	ALIGN TECHNOLOGY INC	HEALTH CARE	2,833.000	016255101	ALGN	US0162551016	2679204
12/31/2019	ALIGN TECHNOLOGY INC	HEALTH CARE	21,178.000	016255101	ALGN	US0162551016	2679204
12/31/2019	ALLAKOS INC	BIOTECHNOLOGY	8,938.000	01671P100	ALLK	US01671P1003	BDD19P8
12/31/2019	ALLAKOS INC	BIOTECHNOLOGY	13,742.000	01671P100	ALLK	US01671P1003	BDD19P8
12/31/2019	ALLEGHANY CORP	INSURANCE	11,373.000	017175100	Y	US0171751003	2016801
12/31/2019	ALLEGHENY TECHNOLOGIES INC	STEEL	99,623.000	01741R102	ATI	US01741R1023	2526117
12/31/2019	ALLEGHENY TECHNOLOGIES INC	STEEL	68,525.000	01741R102	ATI	US01741R1023	2526117
12/31/2019	ALLEGHENY TECHNOLOGIES INC	STEEL	64,841.000	01741R102	ATI	US01741R1023	2526117
12/31/2019	ALLEGIANCE BANCSHARES INC	BANKS	6,799.000	01748H107	ABTX	US01748H1077	BYV3856
12/31/2019	ALLEGIANCE BANCSHARES INC	BANKS	11,399.000	01748H107	ABTX	US01748H1077	BYV3856
12/31/2019	ALLEGIANT TRAVEL CO	AIRLINES	6,876.000	01748X102	ALGT	US01748X1028	B15M2C3
12/31/2019	ALLEGIANT TRAVEL CO	AIRLINES	2,333.000	01748X102	ALGT	US01748X1028	B15M2C3
12/31/2019	ALLETE INC	ELECTRIC	25,739.000	018522300	ALE	US0185223007	B02R1L6
12/31/2019	ALLETE INC	ELECTRIC	40,824.000	018522300	ALE	US0185223007	B02R1L6
12/31/2019	ALLIANCE DATA SYSTEMS CORP	DIVERSIFIED FINANCIAL SERVICI	12,371.000	018581108	ADS	US0185811082	2762030
12/31/2019	ALLIANCE DATA SYSTEMS CORP	DIVERSIFIED FINANCIAL SERVICI	2,647.000	018581108	ADS	US0185811082	2762030
12/31/2019	ALLIANT ENERGY CORP	ELECTRIC	71,782.000	018802108	LNT	US0188021085	2973821
12/31/2019	ALLIED MOTION TECHNOLOGIES INC	ELECTRONICS	3,400.000	019330109	AMOT	US0193301092	2414717
12/31/2019	ALLOGENE THERAPEUTICS INC	BIOTECHNOLOGY	17,625.000	019770106	ALLO	US0197701065	BFZNYB7
12/31/2019	ALLOGENE THERAPEUTICS INC	BIOTECHNOLOGY	18,032.000	019770106	ALLO	US0197701065	BFZNYB7
12/31/2019	ALLSCRIPTS HEALTHCARE SOLUTION	SOFTWARE	128,289.000	01988P108	MDRX	US01988P1084	2710039
12/31/2019	ALLSCRIPTS HEALTHCARE SOLUTION	SOFTWARE	141,982.000	01988P108	MDRX	US01988P1084	2710039
12/31/2019	ALLSCRIPTS HEALTHCARE SOLUTION	SOFTWARE	88,682.000	01988P108	MDRX	US01988P1084	2710039
12/31/2019	ALLSTATE CORP/THE	INSURANCE	97,182.000	020002101	ALL	US0200021014	2019952
12/31/2019	ALLY FINANCIAL INC	DIVERSIFIED FINANCIAL SERVICI	13,742.000	02005N100	ALLY	US02005N1000	B72XK05
12/31/2019	ALNYLAM PHARMACEUTICALS INC	BIOTECHNOLOGY	34,108.000	02043Q107	ALNY	US02043Q1076	B00FWN1
12/31/2019	ALPHA PRO TECH LTD	HEALTH CARE	9,055.000	020772109	APT	US0207721095	2042163
12/31/2019	ALPHABET INC-CL C	INTERNET	89,558.000	02079K107	GOOG	US02079K1079	BYY88Y7
12/31/2019	ALPHABET INC-CL A	INTERNET	89,736.000	02079K305	GOOGL	US02079K3059	BYVY8G0
12/31/2019	ALPHATEC HOLDINGS INC	HEALTH CARE	4,946.000	02081G201	ATEC	US02081G2012	BD60BG7
12/31/2019	ALTAIR ENGINEERING INC	SOFTWARE	18,719.000	021369103	ALTR	US0213691035	BD6D4Y5
12/31/2019	ALTIMMUNE INC	PHARMACEUTICALS	1,134.000	02155H200	ALT	US02155H2004	BFY7DC4
12/31/2019	ALTRA INDUSTRIAL MOTION CORP	MACHINERY - DIVERSIFIED	31,922.000	02208R106	AIMC	US02208R1068	B1L82T2
12/31/2019	ALTRA INDUSTRIAL MOTION CORP	MACHINERY - DIVERSIFIED	10,485.000	02208R106	AIMC	US02208R1068	B1L82T2

12/31/2019	ALTRIA GROUP INC	AGRICULTURE	558,741.000	02209S103	MO	US02209S1033	2692632
12/31/2019	AMALGAMATED BANK	BANKS	5,890.000	022663108	AMAL	US0226631085	BF1DNC5
12/31/2019	AMAZON.COM INC	INTERNET	124,725.000	023135106	AMZN	US0231351067	2000019
12/31/2019	AMBAC FINANCIAL GROUP INC	INSURANCE	24,317.000	023139884	AMBC	US0231398845	B7ZKH46
12/31/2019	AMBAC FINANCIAL GROUP INC	INSURANCE	13,167.000	023139884	AMBC	US0231398845	B7ZKH46
12/31/2019	AMCON DISTRIBUTING CO	FOOD PROCESSING	131.000	02341Q205	DIT	US02341Q2057	B0146X5
12/31/2019	AMEDISYS INC	HEALTH CARE SERVICES	25,486.000	023436108	AMED	US0234361089	2024332
12/31/2019	AMEDISYS INC	HEALTH CARE SERVICES	52,183.000	023436108	AMED	US0234361089	2024332
12/31/2019	AMEDISYS INC	HEALTH CARE SERVICES	16,449.000	023436108	AMED	US0234361089	2024332
12/31/2019	AMERANT BANCORP INC	BANKS	4,969.000	023576101	AMTB	US0235761014	BKDSMB5
12/31/2019	AMERCO	COMMERCIAL SERVICES	8,110.000	023586100	UHAL	US0235861004	2028174
12/31/2019	AMEREN CORP	ELECTRIC	72,862.000	023608102	AEE	US0236081024	2050832
12/31/2019	AMERESCO INC	ELECTRIC	9,200.000	02361E108	AMRC	US02361E1082	B3SWPT2
12/31/2019	AMERESCO INC	ELECTRIC	19,824.000	02361E108	AMRC	US02361E1082	B3SWPT2
12/31/2019	AMERICAN AIRLINES GROUP INC	AIRLINES	121,320.000	02376R102	AAL	US02376R1023	BCV7KT2
12/31/2019	AMERICAN ASSETS TRUST INC	EQUITY REIT (REAL ESTATE INVE	26,467.000	024013104	AAT	US0240131047	B3NTLD4
12/31/2019	AMERICAN AXLE & MANUFACTURING	AUTO PARTS & EQUIPMENT	60,773.000	024061103	AXL	US0240611030	2382416
12/31/2019	AMERICAN AXLE & MANUFACTURING	AUTO PARTS & EQUIPMENT	56,713.000	024061103	AXL	US0240611030	2382416
12/31/2019	AMERICAN CAMPUS COMMUNITIES IN	EQUITY REIT (REAL ESTATE INVE	108,567.000	024835100	ACC	US0248351001	B02H871
12/31/2019	AMERICAN ELECTRIC POWER CO INC	ELECTRIC	147,454.000	025537101	AEP	US0255371017	2026242
12/31/2019	AMERICAN EAGLE OUTFITTERS INC	RETAIL	80,172.000	02553E106	AEO	US02553E1064	2048592
12/31/2019	AMERICAN EAGLE OUTFITTERS INC	RETAIL	125,491.000	02553E106	AEO	US02553E1064	2048592
12/31/2019	AMERICAN EAGLE OUTFITTERS INC	RETAIL	87,542.000	02553E106	AEO	US02553E1064	2048592
12/31/2019	AMERICAN EQUITY INVESTMENT LIF	INSURANCE	51,137.000	025676206	AEL	US0256762065	2191300
12/31/2019	AMERICAN EQUITY INVESTMENT LIF	INSURANCE	47,334.000	025676206	AEL	US0256762065	2191300
12/31/2019	AMERICAN EXPRESS CO	DIVERSIFIED FINANCIAL SERVI	26,400.000	025816109	AXP	US0258161092	2026082
12/31/2019	AMERICAN EXPRESS CO	DIVERSIFIED FINANCIAL SERVI	202,199.000	025816109	AXP	US0258161092	2026082
12/31/2019	AMERICAN FINANCIAL GROUP INC/O	INSURANCE	59,138.000	025932104	AFG	US0259321042	2134532
12/31/2019	AMERICAN FINANCE TRUST INC	EQUITY REIT (REAL ESTATE INVE	47,406.000	02607T109	AFIN	US02607T1097	BD6NYB2
12/31/2019	AMERICAN HOMES 4 RENT	EQUITY REIT (REAL ESTATE INVE	58,373.000	02665T306	AMH	US02665T3068	BCF5RR9
12/31/2019	AMERICAN INTERNATIONAL GROUP I	INSURANCE	261,773.000	026874784	AIG	US0268747849	2027342
12/31/2019	AMERICAN NATIONAL BANKSHARES I	BANKS	4,000.000	027745108	AMNB	US0277451086	2596950
12/31/2019	AMERICAN NATIONAL BANKSHARES I	BANKS	4,395.000	027745108	AMNB	US0277451086	2596950
12/31/2019	AMERICAN NATIONAL INSURANCE CO	INSURANCE	11,521.000	028591105	ANAT	US0285911055	2028420
12/31/2019	AMERICAN OUTDOOR BRANDS CORP	MISC MANUFACTURER	27,339.000	02874P103	AOBC	US02874P1030	BD8ZGK9
12/31/2019	AMERICAN OUTDOOR BRANDS CORP	MISC MANUFACTURER	22,900.000	02874P103	AOBC	US02874P1030	BD8ZGK9
12/31/2019	AMERICAN PUBLIC EDUCATION INC	COMMERCIAL SERVICES	8,154.000	02913V103	APEI	US02913V1035	B292GM4
12/31/2019	AMERICAN PUBLIC EDUCATION INC	COMMERCIAL SERVICES	13,027.000	02913V103	APEI	US02913V1035	B292GM4
12/31/2019	AMERICAN REALTY INVESTORS INC	REAL ESTATE MANAGEMENT & E	1,030.000	029174109	ARL	US0291741090	2615974
12/31/2019	AMERICAN RENAL ASSOCIATES HOLD	HEALTH CARE SERVICES	6,400.000	029227105	ARA	US0292271055	BYTP3G0
12/31/2019	AMERICAN SHARED HOSPITAL SERVI	HEALTH CARE SERVICES	500.000	029595105	AMS	US0295951059	2029359
12/31/2019	AMERICAN SOFTWARE INC/GA	SOFTWARE	13,900.000	029683109	AMSWA	US0296831094	2029575
12/31/2019	AMERICAN STATES WATER CO	WATER	19,395.000	029899101	AWR	US0298991011	2267171
12/31/2019	AMERICAN SUPERCONDUCTOR CORP	ELECTRICAL COMPO & EQUIP	3,494.000	030111207	AMSC	US0301112076	BWH64F7
12/31/2019	AMERICAN SUPERCONDUCTOR CORP	ELECTRICAL COMPO & EQUIP	108.000	030111207	AMSC	US0301112076	BWH64F7
12/31/2019	AMERICAN TOWER CORP	EQUITY REIT (REAL ESTATE INVE	132,628.000	03027X100	AMT	US03027X1000	B7FBFL2

12/31/2019	AMERICAN TOWER CORP	EQUITY REIT (REAL ESTATE INVE	16,744.000	03027X100	AMT	US03027X1000	B7FBFL2
12/31/2019	AMERICAN VANGUARD CORP	CHEMICALS	14,825.000	030371108	AVD	US0303711081	2025711
12/31/2019	AMERICAN VANGUARD CORP	CHEMICALS	15,060.000	030371108	AVD	US0303711081	2025711
12/31/2019	AMERICAN WATER WORKS CO INC	WATER	53,254.000	030420103	AWK	US0304201033	B2R3PV1
12/31/2019	AMERICAN WOODMARK CORP	BUILDING MATERIALS	76,911.000	030506109	AMWD	US0305061097	2030674
12/31/2019	AMERICAN WOODMARK CORP	BUILDING MATERIALS	8,411.000	030506109	AMWD	US0305061097	2030674
12/31/2019	AMERICAN WOODMARK CORP	BUILDING MATERIALS	7,480.000	030506109	AMWD	US0305061097	2030674
12/31/2019	AMERICA'S CAR-MART INC/TX	RETAIL	2,852.000	03062T105	CRMT	US03062T1051	2813961
12/31/2019	AMERICA'S CAR-MART INC/TX	RETAIL	5,656.000	03062T105	CRMT	US03062T1051	2813961
12/31/2019	AMERISAFE INC	INSURANCE	10,202.000	03071H100	AMSF	US03071H1005	B0PPHS6
12/31/2019	AMERISOURCEBERGEN CORP	PHARMACEUTICALS	45,730.000	03073E105	ABC	US03073E1055	2795393
12/31/2019	AMERISOURCEBERGEN CORP	PHARMACEUTICALS	5,725.000	03073E105	ABC	US03073E1055	2795393
12/31/2019	AMERISERV FINANCIAL INC	BANKS	6,596.000	03074A102	ASRV	US03074A1025	2906850
12/31/2019	AMERIPRISE FINANCIAL INC	DIVERSIFIED FINANCIAL SERVI	39,322.000	03076C106	AMP	US03076C1062	B0J7D57
12/31/2019	AMERIS BANCORP	BANKS	31,590.000	03076K108	ABCB	US03076K1088	2038849
12/31/2019	AMERIS BANCORP	BANKS	235,829.000	03076K108	ABCB	US03076K1088	2038849
12/31/2019	AMERIS BANCORP	BANKS	34,034.000	03076K108	ABCB	US03076K1088	2038849
12/31/2019	AMES NATIONAL CORP	BANKS	4,200.000	031001100	ATLO	US0310011004	B00MZ00
12/31/2019	AMETEK INC	ELECTRICAL COMPO & EQUIP	69,520.000	031100100	AME	US0311001004	2089212
12/31/2019	AMGEN INC	BIOTECHNOLOGY	178,454.000	031162100	AMGN	US0311621009	2023607
12/31/2019	AMGEN INC	BIOTECHNOLOGY	22,856.000	031162100	AMGN	US0311621009	2023607
12/31/2019	AMICUS THERAPEUTICS INC	BIOTECHNOLOGY	125,321.000	03152W109	FOLD	US03152W1099	B19FQ48
12/31/2019	AMKOR TECHNOLOGY INC	SEMICONDUCTORS	52,080.000	031652100	AMKR	US0316521006	2242929
12/31/2019	AMKOR TECHNOLOGY INC	SEMICONDUCTORS	146,433.000	031652100	AMKR	US0316521006	2242929
12/31/2019	AMNEAL PHARMACEUTICALS INC	PHARMACEUTICALS	44,227.000	03168L105	AMRX	US03168L1052	BFNF1D6
12/31/2019	AMPCO-PITTSBURGH CORP	METAL FABRICATION/HARDWAR	7,650.000	032037103	AP	US0320371034	2031688
12/31/2019	AMPHENOL CORP	ELECTRONICS	88,464.000	032095101	APH	US0320951017	2145084
12/31/2019	AMPHASTAR PHARMACEUTICALS INC	PHARMACEUTICALS	14,486.000	03209R103	AMPH	US03209R1032	BNFWZS4
12/31/2019	AMPHASTAR PHARMACEUTICALS INC	PHARMACEUTICALS	17,891.000	03209R103	AMPH	US03209R1032	BNFWZS4
12/31/2019	AMPLIFY ENERGY CORP	OIL & GAS	7,300.000	03212B103	AMPY	US03212B1035	BK598S5
12/31/2019	AMPLIFY ENERGY CORP	OIL & GAS	11,255.000	03212B103	AMPY	US03212B1035	BK598S5
12/31/2019	AMREP CORP	HOME BUILDERS	238.000	032159105	AXR	US0321591051	2031804
12/31/2019	AMTECH SYSTEMS INC	SEMICONDUCTORS	7,914.000	032332504	ASYS	US0323325045	2400619
12/31/2019	AMYRIS INC	CHEMICALS	15,100.000	03236M200	AMRS	US03236M2008	BF0FLW8
12/31/2019	ANALOG DEVICES INC	SEMICONDUCTORS	110,492.010	032654105	ADI	US0326541051	2032067
12/31/2019	ANAPTYSBIO INC	BIOTECHNOLOGY	11,508.000	032724106	ANAB	US0327241065	BDRW1L7
12/31/2019	ANAPTYSBIO INC	BIOTECHNOLOGY	8,782.000	032724106	ANAB	US0327241065	BDRW1L7
12/31/2019	ANAPLAN INC	INTERNET	121,763.000	03272L108	PLAN	US03272L1089	BD9PLW5
12/31/2019	ANDERSONS INC/THE	AGRICULTURE	13,847.000	034164103	ANDE	US0341641035	2274922
12/31/2019	ANDERSONS INC/THE	AGRICULTURE	17,650.000	034164103	ANDE	US0341641035	2274922
12/31/2019	ANGIODYNAMICS INC	HEALTH CARE	18,138.000	03475V101	ANGO	US03475V1017	B0OCR04
12/31/2019	ANGIODYNAMICS INC	HEALTH CARE	22,536.000	03475V101	ANGO	US03475V1017	B0OCR04
12/31/2019	ANIKA THERAPEUTICS INC	PHARMACEUTICALS	6,755.000	035255108	ANIK	US0352551081	2035754
12/31/2019	ANIKA THERAPEUTICS INC	PHARMACEUTICALS	8,714.000	035255108	ANIK	US0352551081	2035754
12/31/2019	ANIXTER INTERNATIONAL INC	WHOLESALE DIST	16,211.000	035290105	AXE	US0352901054	2468844
12/31/2019	ANIXTER INTERNATIONAL INC	WHOLESALE DIST	20,055.000	035290105	AXE	US0352901054	2468844

12/31/2019	ANSYS INC	SOFTWARE	25,616.000	03662Q105	ANSS	US03662Q1058	2045623
12/31/2019	ANTARES PHARMA INC	PHARMACEUTICALS	73,453.000	036642106	ATRS	US0366421065	2383163
12/31/2019	ANTERO RESOURCES CORP	OIL & GAS	134,124.000	03674X106	AR	US03674X1063	BFD2WR8
12/31/2019	ANTHEM INC	HEALTH CARE SERVICES	76,475.000	036752103	ANTM	US0367521038	BSPHGL4
12/31/2019	ANTERO MIDSTREAM CORP	PIPELINES	234,681.000	03676B102	AM	US03676B1026	BJBT0Q4
12/31/2019	ANTERIX INC	TELECOMMUNICATIONS	4,600.000	03676C100	ATEX	US03676C1009	BJVNMJ3
12/31/2019	ANWORTH MORTGAGE ASSET CORP	EQUITY REIT (REAL ESTATE INVE	47,400.000	037347101	ANH	US0373471012	2581901
12/31/2019	APACHE CORP	OIL & GAS	114,213.000	037411105	APA	US0374111054	2043962
12/31/2019	APACHE CORP	OIL & GAS	111,800.000	037411105	APA	US0374111054	2043962
12/31/2019	APARTMENT INVESTMENT & MANAGEM	EQUITY REIT (REAL ESTATE INVE	43,973.000	03748R754	AIV	US03748R7540	BJLNBG3
12/31/2019	APELLIS PHARMACEUTICALS INC	BIOTECHNOLOGY	14,576.000	03753U106	APLS	US03753U1060	BYTQ6X1
12/31/2019	APELLIS PHARMACEUTICALS INC	BIOTECHNOLOGY	22,018.000	03753U106	APLS	US03753U1060	BYTQ6X1
12/31/2019	APERGY CORP	OIL & GAS SERVICES	61,203.000	03755L104	APY	US03755L1044	BFXZQZ3
12/31/2019	APERGY CORP	OIL & GAS SERVICES	36,077.000	03755L104	APY	US03755L1044	BFXZQZ3
12/31/2019	APOGEE ENTERPRISES INC	BUILDING MATERIALS	13,331.000	037598109	APOG	US0375981091	2046176
12/31/2019	APOGEE ENTERPRISES INC	BUILDING MATERIALS	12,952.000	037598109	APOG	US0375981091	2046176
12/31/2019	APOLLO COMMERCIAL REAL ESTATE	EQUITY REIT (REAL ESTATE INVE	94,100.000	03762U105	ARI	US03762U1051	B4JTYX6
12/31/2019	APOLLO MEDICAL HOLDINGS INC	HEALTH CARE SERVICES	8,353.000	03763A207	AMEH	US03763A2078	BX3SQS1
12/31/2019	APPIAN CORP	SOFTWARE	14,799.000	03782L101	APPN	US03782L1017	BYPBTB9
12/31/2019	APPLE INC	COMPUTERS	1,251,968.000	037833100	AAPL	US0378331005	2046251
12/31/2019	APPFOLIO INC	SOFTWARE	8,237.000	03783C100	APPF	US03783C1009	BYN7H48
12/31/2019	APPLE HOSPITALITY REIT INC	EQUITY REIT (REAL ESTATE INVE	117,243.000	03784Y200	APLE	US03784Y2000	BXRTX56
12/31/2019	APPLIED ENERGETICS INC	ELECTRONICS	949.000	03819M106	AERG	US03819M1062	2629566
12/31/2019	APPLIED INDUSTRIAL TECHNOLOGIE	MACHINERY - DIVERSIFIED	9,647.000	03820C105	AIT	US03820C1053	2086309
12/31/2019	APPLIED INDUSTRIAL TECHNOLOGIE	MACHINERY - DIVERSIFIED	18,925.000	03820C105	AIT	US03820C1053	2086309
12/31/2019	APPLIED GENETIC TECHNOLOGIES C	BIOTECHNOLOGY	8,500.000	03820J100	AGTC	US03820J1007	BKRVPJ9
12/31/2019	APPLIED MATERIALS INC	SEMICONDUCTORS	277,244.000	038222105	AMAT	US0382221051	2046552
12/31/2019	APPLIED OPTOELECTRONICS INC	ELECTRONICS	9,100.000	03823U102	AAOI	US03823U1025	BDW0D09
12/31/2019	APPLIED OPTOELECTRONICS INC	ELECTRONICS	1,557.000	03823U102	AAOI	US03823U1025	BDW0D09
12/31/2019	APTARGROUP INC	MISC MANUFACTURER	50,511.000	038336103	ATR	US0383361039	2045247
12/31/2019	APREA THERAPEUTICS INC	BIOTECHNOLOGY	55.000	03836J102	APRE	US03836J1025	BKLG749
12/31/2019	AQUA AMERICA INC	WATER	170,541.000	03836W103	WTR	US03836W1036	2685234
12/31/2019	APYX MEDICAL CORP	HEALTH CARE	3,015.000	03837C106	APYX	US03837C1062	BHNDW97
12/31/2019	ARAMARK	FOOD SERVICE	23,316.000	03852U106	ARMK	US03852U1060	BH3XG17
12/31/2019	ARAVIVE INC	BIOTECHNOLOGY	2,698.000	03890D108	ARAV	US03890D1081	BGSGXX5
12/31/2019	ARCBEST CORP	TRANSPORTATION	16,663.000	03937C105	ARCB	US03937C1053	BLTFST7
12/31/2019	ARCBEST CORP	TRANSPORTATION	12,784.000	03937C105	ARCB	US03937C1053	BLTFST7
12/31/2019	ARCH COAL INC	COAL	8,528.000	039380407	ARCH	US0393804077	BYYHNV6
12/31/2019	ARCH COAL INC	COAL	8,453.000	039380407	ARCH	US0393804077	BYYHNV6
12/31/2019	ARCHER-DANIELS-MIDLAND CO	AGRICULTURE	166,581.000	039483102	ADM	US0394831020	2047317
12/31/2019	ARCHROCK INC	OIL & GAS SERVICES	66,203.000	03957W106	AROC	US03957W1062	BYRGSX7
12/31/2019	ARCHROCK INC	OIL & GAS SERVICES	69,578.000	03957W106	AROC	US03957W1062	BYRGSX7
12/31/2019	ARCOSA INC	ENGINEERING & CONSTRUCTION	22,969.000	039653100	ACA	US0396531008	BGPZ5W8
12/31/2019	ARCOSA INC	ENGINEERING & CONSTRUCTION	20,571.002	039653100	ACA	US0396531008	BGPZ5W8
12/31/2019	ARCONIC INC	AEROSPACE/DEFENSE	111,931.000	03965L100	ARNC	US03965L1008	BD3D9G5
12/31/2019	ARDELYX INC	BIOTECHNOLOGY	21,300.000	039697107	ARDX	US0396971071	BN89V40

12/31/2019	ARDELYX INC	BIOTECHNOLOGY	27,079.000	039697107	ARDX	US0396971071	BN89V40
12/31/2019	ARDELYX INC	BIOTECHNOLOGY	27,959.000	039697107	ARDX	US0396971071	BN89V40
12/31/2019	ARCUS BIOSCIENCES INC	BIOTECHNOLOGY	15,266.000	03969F109	RCUS	US03969F1093	BDZT9Y9
12/31/2019	ARES MANAGEMENT CORP	DIVERSIFIED FINANCIAL SERVI	32,746.000	03990B101	ARES	US03990B1017	BF14BT1
12/31/2019	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	8,947.000	040047607	ARNA	US0400476075	BF3N4P3
12/31/2019	ARENA PHARMACEUTICALS INC	BIOTECHNOLOGY	26,393.000	040047607	ARNA	US0400476075	BF3N4P3
12/31/2019	ARGAN INC	MACHINERY - CONSTR & MINING	191,563.000	04010E109	AGX	US04010E1091	2804501
12/31/2019	ARGAN INC	MACHINERY - CONSTR & MINING	7,071.000	04010E109	AGX	US04010E1091	2804501
12/31/2019	ARGAN INC	MACHINERY - CONSTR & MINING	7,451.000	04010E109	AGX	US04010E1091	2804501
12/31/2019	ARES COMMERCIAL REAL ESTATE CO	EQUITY REIT (REAL ESTATE INVE	13,000.000	04013V108	ACRE	US04013V1089	B77PWP5
12/31/2019	ARISTA NETWORKS INC	TELECOMMUNICATIONS	16,253.000	040413106	ANET	US0404131064	BN33VM5
12/31/2019	ARK RESTAURANTS CORP	RETAIL	1,025.000	040712101	ARKR	US0407121013	2048934
12/31/2019	ARLINGTON ASSET INVESTMENT COR	EQUITY REIT (REAL ESTATE INVE	15,147.000	041356205	AI	US0413562051	2516817
12/31/2019	ARLO TECHNOLOGIES INC	COMMERCIAL SERVICES	35,898.000	04206A101	ARLO	US04206A1016	BYWPZY9
12/31/2019	ARLO TECHNOLOGIES INC	COMMERCIAL SERVICES	37,153.000	04206A101	ARLO	US04206A1016	BYWPZY9
12/31/2019	ARMADA HOFFLER PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	25,123.000	04208T108	AHH	US04208T1088	B96FTB5
12/31/2019	ARMOUR RESIDENTIAL REIT INC	EQUITY REIT (REAL ESTATE INVE	27,727.000	042315507	ARR	US0423155078	BYRYKS0
12/31/2019	ARMSTRONG FLOORING INC	BUILDING MATERIALS	13,239.000	04238R106	AFI	US04238R1068	BYY97H6
12/31/2019	ARMSTRONG FLOORING INC	BUILDING MATERIALS	10,300.000	04238R106	AFI	US04238R1068	BYY97H6
12/31/2019	ARMSTRONG WORLD INDUSTRIES INC	BUILDING MATERIALS	181,419.000	04247X102	AWI	US04247X1028	B1FT462
12/31/2019	ARQULE INC	BIOTECHNOLOGY	55,271.000	04269E107	ARQL	US04269E1073	2053994
12/31/2019	ARROW ELECTRONICS INC	ELECTRONICS	58,868.000	042735100	ARW	US0427351004	2051404
12/31/2019	ARROW ELECTRONICS INC	ELECTRONICS	64,355.000	042735100	ARW	US0427351004	2051404
12/31/2019	ARROW FINANCIAL CORP	BANKS	6,399.390	042744102	AROW	US0427441029	2051374
12/31/2019	ARROW FINANCIAL CORP	BANKS	6,975.790	042744102	AROW	US0427441029	2051374
12/31/2019	ARROWHEAD PHARMACEUTICALS INC	BIOTECHNOLOGY	47,718.000	04280A100	ARWR	US04280A1007	BYQBFJ8
12/31/2019	ARROWHEAD PHARMACEUTICALS INC	BIOTECHNOLOGY	79,096.000	04280A100	ARWR	US04280A1007	BYQBFJ8
12/31/2019	ARTESIAN RESOURCES CORP	WATER	3,900.000	043113208	ARTNA	US0431132085	2418258
12/31/2019	ARTISAN PARTNERS ASSET MANAGEM	DIVERSIFIED FINANCIAL SERVI	25,954.000	04316A108	APAM	US04316A1088	B8FW545
12/31/2019	ARVINAS INC	PHARMACEUTICALS	7,961.000	04335A105	ARVN	US04335A1051	BDZ30Q0
12/31/2019	ASBURY AUTOMOTIVE GROUP INC	RETAIL	3,977.000	043436104	ABG	US0434361046	2855855
12/31/2019	ASBURY AUTOMOTIVE GROUP INC	RETAIL	10,436.000	043436104	ABG	US0434361046	2855855
12/31/2019	ASCENA RETAIL GROUP INC	RETAIL	4,112.000	04351G200	ASNA	US04351G2003	BJRFS62
12/31/2019	ASCENA RETAIL GROUP INC	RETAIL	4,260.000	04351G200	ASNA	US04351G2003	BJRFS62
12/31/2019	ASHFORD HOSPITALITY TRUST INC	EQUITY REIT (REAL ESTATE INVE	44,295.000	044103109	AHT	US0441031095	2310116
12/31/2019	ASHFORD INC	DIVERSIFIED FINANCIAL SERVI	2.042	044104107	AINC	US0441041078	BSJRS58
12/31/2019	ASHLAND GLOBAL HOLDINGS INC	CHEMICALS	21,400.000	044186104	ASH	US0441861046	BYND5N1
12/31/2019	ASHLAND GLOBAL HOLDINGS INC	CHEMICALS	47,588.000	044186104	ASH	US0441861046	BYND5N1
12/31/2019	ASSEMBLY BIOSCIENCES INC	BIOTECHNOLOGY	1,723.000	045396108	ASMB	US0453961080	BP4WW00
12/31/2019	ASSEMBLY BIOSCIENCES INC	BIOTECHNOLOGY	10,200.000	045396108	ASMB	US0453961080	BP4WW00
12/31/2019	ASSEMBLY BIOSCIENCES INC	BIOTECHNOLOGY	11,602.000	045396108	ASMB	US0453961080	BP4WW00
12/31/2019	ASSERTIO THERAPEUTICS INC	PHARMACEUTICALS	37,277.000	04545L107	ASRT	US04545L1070	BG85PC5
12/31/2019	ASSERTIO THERAPEUTICS INC	PHARMACEUTICALS	28,600.000	04545L107	ASRT	US04545L1070	BG85PC5
12/31/2019	ASSETMARK FINANCIAL HOLDINGS I	DIVERSIFIED FINANCIAL SERVI	3,314.000	04546L106	AMK	US04546L1061	BKF9D68
12/31/2019	ASSOCIATED BANC-CORP	BANKS	125,900.000	045487105	ASB	US0454871056	2055718
12/31/2019	ASSOCIATED BANC-CORP	BANKS	108,306.000	045487105	ASB	US0454871056	2055718

12/31/2019	ASSOCIATED CAPITAL GROUP INC	DIVERSIFIED FINANCIAL SERVICE	1,100.000	045528106	AC	US0455281065	BZ6VMW7
12/31/2019	ASSURANT INC	INSURANCE	17,604.000	04621X108	AIZ	US04621X1081	2331430
12/31/2019	ASSURANT INC	INSURANCE	18,338.000	04621X108	AIZ	US04621X1081	2331430
12/31/2019	ASTA FUNDING INC	DIVERSIFIED FINANCIAL SERVICE	1,141.000	046220109	ASFI	US0462201098	2052634
12/31/2019	ASTEC INDUSTRIES INC	MACHINERY - CONSTR & MINING	11,512.000	046224101	ASTE	US0462241011	2060370
12/31/2019	ASTEC INDUSTRIES INC	MACHINERY - CONSTR & MINING	19,489.000	046224101	ASTE	US0462241011	2060370
12/31/2019	ASTRONOVA INC	OFFICE/BUSINESS EQUIPMENT	3,368.000	04638F108	ALOT	US04638F1084	2060358
12/31/2019	ASTRONICS CORP	AEROSPACE/DEFENSE	12,193.000	046433108	ATRO	US0464331083	2060518
12/31/2019	ASTRONICS CORP	AEROSPACE/DEFENSE	11,195.000	046433108	ATRO	US0464331083	2060518
12/31/2019	ASTRONICS CORP	AEROSPACE/DEFENSE	676.950	046433207	ATROB	US0464332073	2613848
12/31/2019	AT HOME GROUP INC	RETAIL	22,844.000	04650Y100	HOME	US04650Y1001	BDCHR42
12/31/2019	AT HOME GROUP INC	RETAIL	31,008.000	04650Y100	HOME	US04650Y1001	BDCHR42
12/31/2019	ATARA BIOTHERAPEUTICS INC	BIOTECHNOLOGY	25,793.000	046513107	ATRA	US0465131078	BP4WT09
12/31/2019	ATHENEX INC	PHARMACEUTICALS	29,390.000	04685N103	ATNX	US04685N1037	BF04FC3
12/31/2019	ATHERSYS INC	BIOTECHNOLOGY	55,200.000	04744L106	ATHX	US04744L1061	B1YH8W1
12/31/2019	ATKORE INTERNATIONAL GROUP INC	ELECTRONICS	20,833.000	047649108	ATKR	US0476491081	BDHF495
12/31/2019	ATLANTIC CAPITAL BANCSHARES IN	BANKS	12,400.000	048269203	ACBI	US0482692037	BYT55F3
12/31/2019	ATLANTIC CAPITAL BANCSHARES IN	BANKS	12,230.000	048269203	ACBI	US0482692037	BYT55F3
12/31/2019	ATLANTIC UNION BANKSHARES CORP	BANKS	40,651.000	04911A107	AUB	US04911A1079	BFZ9DB8
12/31/2019	ATLANTIC UNION BANKSHARES CORP	BANKS	36,443.000	04911A107	AUB	US04911A1079	BFZ9DB8
12/31/2019	ATLANTIC UNION BANKSHARES CORP	BANKS	210,530.000	04911A107	AUB	US04911A1079	BFZ9DB8
12/31/2019	ATLANTICUS HOLDINGS CORP	DIVERSIFIED FINANCIAL SERVICE	10,468.000	04914Y102	ATLC	US04914Y1029	B9B9F36
12/31/2019	ATLAS AIR WORLDWIDE HOLDINGS I	TRANSPORTATION	11,578.000	049164205	AAWW	US0491642056	B01Z8P4
12/31/2019	ATLAS AIR WORLDWIDE HOLDINGS I	TRANSPORTATION	15,733.000	049164205	AAWW	US0491642056	B01Z8P4
12/31/2019	ATMOS ENERGY CORP	GAS	34,687.000	049560105	ATO	US0495601058	2315359
12/31/2019	ATRICURE INC	HEALTH CARE	19,895.000	04963C209	ATRC	US04963C2098	B0C8KV2
12/31/2019	ATRION CORP	HEALTH CARE	726.000	049904105	ATRI	US0499041053	2012735
12/31/2019	AUBURN NATIONAL BANCORPORATION	BANKS	130.000	050473107	AUBN	US0504731078	2647256
12/31/2019	AUDENTES THERAPEUTICS INC	BIOTECHNOLOGY	23,009.000	05070R104	BOLD	US05070R1041	BD0CZD4
12/31/2019	AUTODESK INC	SOFTWARE	65,505.000	052769106	ADSK	US0527691069	2065159
12/31/2019	AUTOMATIC DATA PROCESSING INC	COMMERCIAL SERVICES	129,082.000	053015103	ADP	US0530151036	2065308
12/31/2019	AUTONATION INC	RETAIL	46,522.000	05329W102	AN	US05329W1027	2732635
12/31/2019	AUTONATION INC	RETAIL	44,445.000	05329W102	AN	US05329W1027	2732635
12/31/2019	AUTOZONE INC	RETAIL	7,156.000	053332102	AZO	US0533321024	2065955
12/31/2019	AVALARA INC	COMMERCIAL SERVICES	26,600.000	05338G106	AVLR	US05338G1067	BZ1NVP4
12/31/2019	AVALON HOLDINGS CORP	COMMERCIAL SERVICES	400.000	05343P109	AWX	US05343P1093	2255198
12/31/2019	AVALONBAY COMMUNITIES INC	EQUITY REIT (REAL ESTATE INVE	41,408.000	053484101	AVB	US0534841012	2131179
12/31/2019	AVANOS MEDICAL INC	HEALTH CARE	128,722.000	05350V106	AVNS	US05350V1061	BFFV54
12/31/2019	AVANOS MEDICAL INC	HEALTH CARE	37,869.000	05350V106	AVNS	US05350V1061	BFFV54
12/31/2019	AVANOS MEDICAL INC	HEALTH CARE	24,424.000	05350V106	AVNS	US05350V1061	BFFV54
12/31/2019	AVANOS MEDICAL INC	HEALTH CARE	24,731.000	05350V106	AVNS	US05350V1061	BFFV54
12/31/2019	AVAYA HOLDINGS CORP	SOFTWARE	49,426.000	05351X101	AVYA	US05351X1019	BD9G9B3
12/31/2019	AVAYA HOLDINGS CORP	SOFTWARE	53,285.000	05351X101	AVYA	US05351X1019	BD9G9B3
12/31/2019	AVERY DENNISON CORP	HOUSEHOLD PRODUCTS/WARES	25,825.000	053611109	AVY	US0536111091	2066408
12/31/2019	AVIAT NETWORKS INC	TELECOMMUNICATIONS	2,702.000	05366Y201	AVNW	US05366Y2019	BZ9NWS6
12/31/2019	AVID TECHNOLOGY INC	SOFTWARE	13,400.000	05367P100	AVID	US05367P1003	2065870

12/31/2019	AVID BIOSERVICES INC	BIOTECHNOLOGY	24,700.000	05368M106	CDMO	US05368M1062	BFMZ4W7
12/31/2019	AVIS BUDGET GROUP INC	COMMERCIAL SERVICES	30,126.000	053774105	CAR	US0537741052	B1CL8J2
12/31/2019	AVIS BUDGET GROUP INC	COMMERCIAL SERVICES	44,914.000	053774105	CAR	US0537741052	B1CL8J2
12/31/2019	AVISTA CORP	ELECTRIC	35,341.000	05379B107	AVA	US05379B1070	2942605
12/31/2019	AVNET INC	ELECTRONICS	79,772.000	053807103	AVT	US0538071038	2066505
12/31/2019	AVNET INC	ELECTRONICS	77,877.000	053807103	AVT	US0538071038	2066505
12/31/2019	AWARE INC/MA	ELECTRONICS	14,194.000	05453N100	AWRE	US05453N1000	2067092
12/31/2019	AXCELIS TECHNOLOGIES INC	SEMICONDUCTORS	16,519.000	054540208	ACLS	US0545402085	BD420Q8
12/31/2019	AXCELIS TECHNOLOGIES INC	SEMICONDUCTORS	21,659.000	054540208	ACLS	US0545402085	BD420Q8
12/31/2019	AVROBIO INC	BIOTECHNOLOGY	17,930.000	05455M100	AVRO	US05455M1009	BF2G3Y5
12/31/2019	AVROBIO INC	BIOTECHNOLOGY	6,472.000	05455M100	AVRO	US05455M1009	BF2G3Y5
12/31/2019	AXOGEN INC	HEALTH CARE	17,254.000	05463X106	AXGN	US05463X1063	B7254K9
12/31/2019	AXON ENTERPRISE INC	MISC MANUFACTURER	46,887.000	05464C101	AAXN	US05464C1018	BDT5S35
12/31/2019	AXON ENTERPRISE INC	MISC MANUFACTURER	28,549.000	05464C101	AAXN	US05464C1018	BDT5S35
12/31/2019	AXSOME THERAPEUTICS INC	PHARMACEUTICALS	14,413.000	05464T104	AXSM	US05464T1043	BYZR4X4
12/31/2019	AXSOME THERAPEUTICS INC	PHARMACEUTICALS	12,003.000	05464T104	AXSM	US05464T1043	BYZR4X4
12/31/2019	AXOS FINANCIAL INC	SAVINGS & LOANS	18,414.000	05465C100	AX	US05465C1009	BGK38H3
12/31/2019	AXOS FINANCIAL INC	SAVINGS & LOANS	28,425.000	05465C100	AX	US05465C1009	BGK38H3
12/31/2019	AXONICS MODULATION TECHNOLOGIE	HEALTH CARE	5,265.000	05465P101	AXNX	US05465P1012	BGDQ8B3
12/31/2019	BBX CAPITAL CORP	LODGING	31,900.000	05491N104	BBX	US05491N1046	BDG0NQ1
12/31/2019	BBX CAPITAL CORP	LODGING	28,109.000	05491N104	BBX	US05491N1046	BDG0NQ1
12/31/2019	B&G FOODS INC	FOOD PROCESSING	32,610.000	05508R106	BGS	US05508R1068	B034L49
12/31/2019	B&G FOODS INC	FOOD PROCESSING	4,863.000	05508R106	BGS	US05508R1068	B034L49
12/31/2019	BCB BANCORP INC	BANKS	461.000	055298103	BCBP	US0552981039	2848253
12/31/2019	BCB BANCORP INC	BANKS	6,600.000	055298103	BCBP	US0552981039	2848253
12/31/2019	BG STAFFING INC	COMMERCIAL SERVICES	1,700.000	05544A109	BGSF	US05544A1097	BKX6MK8
12/31/2019	BG STAFFING INC	COMMERCIAL SERVICES	4,100.000	05544A109	BGSF	US05544A1097	BKX6MK8
12/31/2019	BJ'S WHOLESALE CLUB HOLDINGS I	RETAIL	60,417.000	05550J101	BJ	US05550J1016	BFZNF8
12/31/2019	BJ'S WHOLESALE CLUB HOLDINGS I	RETAIL	96,527.000	05550J101	BJ	US05550J1016	BFZNF8
12/31/2019	BRT APARTMENTS CORP	EQUITY REIT (REAL ESTATE INVE	6,380.000	055645303	BRT	US0556453035	2068512
12/31/2019	BRT APARTMENTS CORP	EQUITY REIT (REAL ESTATE INVE	4,400.000	055645303	BRT	US0556453035	2068512
12/31/2019	B. RILEY FINANCIAL INC	DIVERSIFIED FINANCIAL SERVI	10,000.000	05580M108	RILY	US05580M1080	BSKS2D6
12/31/2019	BRP GROUP INC	INSURANCE	937.000	05589G102	BRP	US05589G1022	BKTPCS7
12/31/2019	BMC STOCK HOLDINGS INC	RETAIL	278,772.000	05591B109	BMCH	US05591B1098	BYWKLM4
12/31/2019	BMC STOCK HOLDINGS INC	RETAIL	33,075.000	05591B109	BMCH	US05591B1098	BYWKLM4
12/31/2019	BMC STOCK HOLDINGS INC	RETAIL	29,513.000	05591B109	BMCH	US05591B1098	BYWKLM4
12/31/2019	BWX TECHNOLOGIES INC	MACHINERY - CONSTR & MINING	123,601.000	05605H100	BWXT	US05605H1005	BZ0W624
12/31/2019	BADGER METER INC	ELECTRONICS	15,125.000	056525108	BMI	US0565251081	2069128
12/31/2019	BAKER HUGHES CO	OIL & GAS SERVICES	23,531.000	05722G100	BKR	US05722G1004	BDHLTQ5
12/31/2019	BAKER HUGHES CO	OIL & GAS SERVICES	194,352.000	05722G100	BKR	US05722G1004	BDHLTQ5
12/31/2019	BALCHEM CORP	CHEMICALS	16,321.000	057665200	BCPC	US0576652004	2072074
12/31/2019	BALL CORP	PACKAGING PRODUCTS	100,091.000	058498106	BLL	US0584981064	2073022
12/31/2019	BALL CORP	PACKAGING PRODUCTS	11,878.000	058498106	BLL	US0584981064	2073022
12/31/2019	BALLANTYNE STRONG INC	ELECTRONICS	7,686.000	058516105	BTN	US0585161054	2070540
12/31/2019	BANCFIRST CORP	BANKS	5,425.000	05945F103	BANF	US05945F1030	2078782
12/31/2019	BANCFIRST CORP	BANKS	9,173.000	05945F103	BANF	US05945F1030	2078782

12/31/2019	BANCORP INC/THE	BANKS	24,500.000	05969A105	TBBK	US05969A1051	B05BRL7
12/31/2019	BANCORP INC/THE	BANKS	55,878.000	05969A105	TBBK	US05969A1051	B05BRL7
12/31/2019	BANCORPSOUTH BANK	BANKS	19,911.000	05971J102	BXS	US05971J1025	BF3BNF0
12/31/2019	BANCORPSOUTH BANK	BANKS	274,459.000	05971J102	BXS	US05971J1025	BF3BNF0
12/31/2019	BANCORPSOUTH BANK	BANKS	75,815.000	05971J102	BXS	US05971J1025	BF3BNF0
12/31/2019	BANCORPSOUTH BANK	BANKS	48,476.000	05971J102	BXS	US05971J1025	BF3BNF0
12/31/2019	BANDWIDTH INC	SOFTWARE	7,154.000	05988J103	BAND	US05988J1034	BD3FZ18
12/31/2019	BANDWIDTH INC	SOFTWARE	101,217.000	05988J103	BAND	US05988J1034	BD3FZ18
12/31/2019	BANC OF CALIFORNIA INC	SAVINGS & LOANS	21,896.000	05990K106	BANC	US05990K1060	BCD47X4
12/31/2019	BANC OF CALIFORNIA INC	SAVINGS & LOANS	32,094.000	05990K106	BANC	US05990K1060	BCD47X4
12/31/2019	BANK OF AMERICA CORP	BANKS	2,429,103.000	060505104	BAC	US0605051046	2295677
12/31/2019	BANK FIRST CORP	BANKS	1,489.000	06211J100	BFC	US06211J1007	BNZLBS3
12/31/2019	BANK OF FLORIDA CORP	BANKS	2,879.000	062128103		US0621281031	2053369
12/31/2019	BANK OF HAWAII CORP	BANKS	31,822.000	062540109	BOH	US0625401098	2074070
12/31/2019	BANK OF MARIN BANCORP	BANKS	6,922.000	063425102	BMRC	US0634251021	2647375
12/31/2019	BANK OF MARIN BANCORP	BANKS	5,200.000	063425102	BMRC	US0634251021	2647375
12/31/2019	BANK OF NEW YORK MELLON CORP/T	BANKS	31,975.000	064058100	BK	US0640581007	B1Z77F6
12/31/2019	BANK OF NEW YORK MELLON CORP/T	BANKS	251,721.000	064058100	BK	US0640581007	B1Z77F6
12/31/2019	BANK OZK	BANKS	55,797.000	06417N103	OZK	US06417N1037	BZ56Q65
12/31/2019	BANK OZK	BANKS	95,514.000	06417N103	OZK	US06417N1037	BZ56Q65
12/31/2019	BK OF NY MELLON/EB DL NON-SL	US EQUITY FUNDS (US REGISTE	1,674,354.429	064234586		US0642345864	
12/31/2019	BANK OF COMMERCE HOLDINGS	BANKS	7,500.000	06424J103	BOCH	US06424J1034	B01KDQ5
12/31/2019	BANK OF COMMERCE HOLDINGS	BANKS	700.000	06424J103	BOCH	US06424J1034	B01KDQ5
12/31/2019	BANK OF PRINCETON/THE	BANKS	2,800.000	064520109	BPRN	US0645201098	BYT2PJ8
12/31/2019	BANKFINANCIAL CORP	SAVINGS & LOANS	10,570.000	06643P104	BFIN	US06643P1049	B038282
12/31/2019	BANKFINANCIAL CORP	SAVINGS & LOANS	6,600.000	06643P104	BFIN	US06643P1049	B038282
12/31/2019	BANKUNITED INC	BANKS	42,316.000	06652K103	BKU	US06652K1034	B3NNTZ4
12/31/2019	BANK7 CORP	BANKS	1,709.000	06652N107	BSVN	US06652N1072	BFMN421
12/31/2019	BANNER CORP	BANKS	20,034.000	06652V208	BANR	US06652V2088	2346003
12/31/2019	BANNER CORP	BANKS	17,384.000	06652V208	BANR	US06652V2088	2346003
12/31/2019	BANKWELL FINANCIAL GROUP INC	BANKS	3,000.000	06654A103	BWFG	US06654A1034	BCRXSS9
12/31/2019	BAR HARBOR BANKSHARES	BANKS	7,483.000	066849100	BHB	US0668491006	2618111
12/31/2019	BAR HARBOR BANKSHARES	BANKS	7,400.000	066849100	BHB	US0668491006	2618111
12/31/2019	BARCLAYS GLOBAL INVS N A INVT	US EQUITY FUNDS (US REGISTE	69,385,458.589	06739X490		US06739X4907	
12/31/2019	BARNES & NOBLE EDUCATION INC	RETAIL	26,304.000	06777U101	BNED	US06777U1016	BYQDT70
12/31/2019	BARNES & NOBLE EDUCATION INC	RETAIL	18,700.000	06777U101	BNED	US06777U1016	BYQDT70
12/31/2019	BARNES GROUP INC	AEROSPACE/DEFENSE	20,766.000	067806109	B	US0678061096	2080732
12/31/2019	BARNES GROUP INC	AEROSPACE/DEFENSE	24,836.000	067806109	B	US0678061096	2080732
12/31/2019	BARRETT BUSINESS SERVICES INC	COMMERCIAL SERVICES	3,500.000	068463108	BBSI	US0684631080	2082675
12/31/2019	BASIC ENERGY SERVICES INC	OIL & GAS SERVICES	772.000	06985P209	BASX	US06985P2092	BYQ43R1
12/31/2019	BASSETT FURNITURE INDUSTRIES I	RETAIL	5,000.000	070203104	BSET	US0702031040	2083526
12/31/2019	BASSETT FURNITURE INDUSTRIES I	RETAIL	8,538.000	070203104	BSET	US0702031040	2083526
12/31/2019	BAUDAX BIO INC	BIOTECHNOLOGY	3,440.000	07160F107	BXRX	US07160F1075	BK72JG7
12/31/2019	BAXTER INTERNATIONAL INC	HEALTH CARE	152,514.000	071813109	BAX	US0718131099	2085102
12/31/2019	BAYCOM CORP	BANKS	942.000	07272M107	BCML	US07272M1071	BYSTY59
12/31/2019	BAYCOM CORP	BANKS	5,000.000	07272M107	BCML	US07272M1071	BYSTY59

12/31/2019	BEACON ROOFING SUPPLY INC	RETAIL	33,743.000	073685109	BECN	US0736851090	B02TS99
12/31/2019	BEACON ROOFING SUPPLY INC	RETAIL	42,873.000	073685109	BECN	US0736851090	B02TS99
12/31/2019	BEASLEY BROADCAST GROUP INC	MEDIA	1,411.000	074014101	BBGI	US0740141017	2544960
12/31/2019	BEAZER HOMES USA INC	HOME BUILDERS	10,138.000	07556Q881	BZH	US07556Q8814	B8KHZT0
12/31/2019	BEAZER HOMES USA INC	HOME BUILDERS	15,300.000	07556Q881	BZH	US07556Q8814	B8KHZT0
12/31/2019	BECTON DICKINSON AND CO	PHARMACEUTICALS	80,860.000	075887109	BDX	US0758871091	2087807
12/31/2019	BECTON DICKINSON AND CO	PHARMACEUTICALS	10,088.000	075887109	BDX	US0758871091	2087807
12/31/2019	BED BATH & BEYOND INC	RETAIL	56,294.000	075896100	BBBY	US0758961009	2085878
12/31/2019	BED BATH & BEYOND INC	RETAIL	66,979.000	075896100	BBBY	US0758961009	2085878
12/31/2019	BED BATH & BEYOND INC	RETAIL	100,003.000	075896100	BBBY	US0758961009	2085878
12/31/2019	BEL FUSE INC	ELECTRONICS	4,700.000	077347300	BELFB	US0773473006	2279897
12/31/2019	BEL FUSE INC	ELECTRONICS	6,800.000	077347300	BELFB	US0773473006	2279897
12/31/2019	BELDEN INC	ELECTRICAL COMPO & EQUIP	30,530.000	077454106	BDC	US0774541066	B01WL78
12/31/2019	BELDEN INC	ELECTRICAL COMPO & EQUIP	14,531.000	077454106	BDC	US0774541066	B01WL78
12/31/2019	BELDEN INC	ELECTRICAL COMPO & EQUIP	18,217.000	077454106	BDC	US0774541066	B01WL78
12/31/2019	BELLRING BRANDS INC	FOOD PROCESSING	15,240.000	079823100	BRBR	US0798231009	BK6V415
12/31/2019	BELLRING BRANDS INC	FOOD PROCESSING	53,984.000	079823100	BRBR	US0798231009	BK6V415
12/31/2019	BENCHMARK ELECTRONICS INC	ELECTRONICS	23,171.000	08160H101	BHE	US08160H1014	2090816
12/31/2019	BENCHMARK ELECTRONICS INC	ELECTRONICS	14,894.000	08160H101	BHE	US08160H1014	2090816
12/31/2019	BENEFITFOCUS INC	SOFTWARE	15,330.000	08180D106	BNFT	US08180D1063	BDFN1P6
12/31/2019	WR BERKLEY CORP	INSURANCE	43,342.000	084423102	WRB	US0844231029	2093644
12/31/2019	BERKSHIRE HATHAWAY INC	INSURANCE	585,850.000	084670702	BRK/B	US0846707026	2073390
12/31/2019	BERKSHIRE HILLS BANCORP INC	SAVINGS & LOANS	26,311.760	084680107	BHLB	US0846801076	2606570
12/31/2019	BERKSHIRE HILLS BANCORP INC	SAVINGS & LOANS	24,602.000	084680107	BHLB	US0846801076	2606570
12/31/2019	BERRY PETROLEUM CORP	OIL & GAS	28,198.000	08579X101	BRY	US08579X1019	BF01Q65
12/31/2019	BERRY PETROLEUM CORP	OIL & GAS	27,152.000	08579X101	BRY	US08579X1019	BF01Q65
12/31/2019	BEST BUY CO INC	RETAIL	8,792.000	086516101	BBY	US0865161014	2094670
12/31/2019	BEST BUY CO INC	RETAIL	67,811.000	086516101	BBY	US0865161014	2094670
12/31/2019	BIG 5 SPORTING GOODS CORP	RETAIL	8,796.000	08915P101	BGFV	US08915P1012	2958646
12/31/2019	BIG LOTS INC	RETAIL	20,417.000	089302103	BIG	US0893021032	2218447
12/31/2019	BIG LOTS INC	RETAIL	13,611.000	089302103	BIG	US0893021032	2218447
12/31/2019	BIGLARI HOLDINGS INC	RETAIL	460.000	08986R309	BH	US08986R3093	BDT5ZH8
12/31/2019	BIGLARI HOLDINGS INC	RETAIL	1,047.000	08986R309	BH	US08986R3093	BDT5ZH8
12/31/2019	BIGLARI HOLDINGS INC	RETAIL	15.000	08986R408	BH/A	US08986R4083	BDT5ZF6
12/31/2019	BILL.COM HOLDINGS INC	SOFTWARE	4,038.000	090043100	BILL	US0900431000	BKDS4H5
12/31/2019	BIO-RAD LABORATORIES INC	BIOTECHNOLOGY	17,073.000	090572207	BIO	US0905722072	2098508
12/31/2019	BIOCRIST PHARMACEUTICALS INC	BIOTECHNOLOGY	54,327.000	09058V103	BCRX	US09058V1035	2100362
12/31/2019	BIODELIVERY SCIENCES INTERNATI	PHARMACEUTICALS	25,532.000	09060J106	BDSI	US09060J1060	2820165
12/31/2019	BIOGEN INC	BIOTECHNOLOGY	6,988.000	09062X103	BIIB	US09062X1037	2455965
12/31/2019	BIOGEN INC	BIOTECHNOLOGY	54,131.000	09062X103	BIIB	US09062X1037	2455965
12/31/2019	BIOTELEMETRY INC	HEALTH CARE	19,406.000	090672106	BEAT	US0906721065	BCD7L64
12/31/2019	BIO-TECHNE CORP	HEALTH CARE	30,114.000	09073M104	TECH	US09073M1045	BSHZ3Q0
12/31/2019	BIOSPECIFICS TECHNOLOGIES CORP	PHARMACEUTICALS	2,800.000	090931106	BSTC	US0909311062	2098832
12/31/2019	BJ'S RESTAURANTS INC	RETAIL	10,655.000	09180C106	BJRI	US09180C1062	2200552
12/31/2019	BJ'S RESTAURANTS INC	RETAIL	6,216.000	09180C106	BJRI	US09180C1062	2200552
12/31/2019	BLACK HILLS CORP	ELECTRIC	48,556.000	092113109	BKH	US0921131092	2101741

12/31/2019	BLACK HILLS CORP	ELECTRIC	103,512.000	092113109	BKH	US0921131092	2101741
12/31/2019	BLACK HILLS CORP	ELECTRIC	29,810.000	092113109	BKH	US0921131092	2101741
12/31/2019	BLACK KNIGHT INC	SOFTWARE	238,245.000	09215C105	BKI	US09215C1053	BDG75V1
12/31/2019	BLACKBAUD INC	SOFTWARE	25,772.000	09227Q100	BLKB	US09227Q1004	2458878
12/31/2019	BLACKBAUD INC	SOFTWARE	38,863.000	09227Q100	BLKB	US09227Q1004	2458878
12/31/2019	BLACKLINE INC	SOFTWARE	21,276.000	09239B109	BL	US09239B1098	BD3WZS6
12/31/2019	BLACKROCK INC	DIVERSIFIED FINANCIAL SERVI	4,346.000	09247X101	BLK	US09247X1019	2494504
12/31/2019	BLACKROCK INC	DIVERSIFIED FINANCIAL SERVI	35,247.000	09247X101	BLK	US09247X1019	2494504
12/31/2019	BLACKSTONE MORTGAGE TRUST INC	EQUITY REIT (REAL ESTATE INVE	73,730.000	09257W100	BXMT	US09257W1009	B94QHZ0
12/31/2019	H&R BLOCK INC	COMMERCIAL SERVICES	57,585.000	093671105	HRB	US0936711052	2105505
12/31/2019	BLOOM ENERGY CORP	MACHINERY - CONSTR & MINING	19,451.000	093712107	BE	US0937121079	BDD1BB8
12/31/2019	BLOOMIN' BRANDS INC	RETAIL	42,115.000	094235108	BLMN	US0942351083	B847RJ0
12/31/2019	BLUCORA INC	DIVERSIFIED FINANCIAL SERVI	24,218.000	095229100	BCOR	US0952291005	B8L2DV2
12/31/2019	BLUCORA INC	DIVERSIFIED FINANCIAL SERVI	26,048.000	095229100	BCOR	US0952291005	B8L2DV2
12/31/2019	BLUE BIRD CORP	AUTO MANUFACTURERS	7,680.000	095306106	BLBD	US0953061068	BW0FQV1
12/31/2019	BLUEBIRD BIO INC	BIOTECHNOLOGY	19,778.000	09609G100	BLUE	US09609G1004	BBFL7S1
12/31/2019	BLUELINX HOLDINGS INC	WHOLESALE DIST	4,300.000	09624H208	BXC	US09624H2085	BYQLZ65
12/31/2019	BLUEROCK RESIDENTIAL GROWTH RE	EQUITY REIT (REAL ESTATE INVE	11,600.000	09627J102	BRG	US09627J1025	BKWBZX8
12/31/2019	BLUEPRINT MEDICINES CORP	BIOTECHNOLOGY	34,828.000	09627Y109	BPMC	US09627Y1091	BWY52P3
12/31/2019	BLUEPRINT MEDICINES CORP	BIOTECHNOLOGY	44,089.000	09627Y109	BPMC	US09627Y1091	BWY52P3
12/31/2019	BLUEPRINT MEDICINES CORP	BIOTECHNOLOGY	25,960.000	09627Y109	BPMC	US09627Y1091	BWY52P3
12/31/2019	BLUEGREEN VACATIONS CORP	LODGING	3,600.000	09629F108	BXG	US09629F1084	BD390S2
12/31/2019	BOEING CO/THE	AEROSPACE/DEFENSE	160,121.000	097023105	BA	US0970231058	2108601
12/31/2019	BOINGO WIRELESS INC	INTERNET	20,430.000	09739C102	WIFI	US09739C1027	B603XW3
12/31/2019	BOISE CASCADE CO	BUILDING MATERIALS	17,548.000	09739D100	BCC	US09739D1000	B9BP4R1
12/31/2019	BOISE CASCADE CO	BUILDING MATERIALS	14,625.000	09739D100	BCC	US09739D1000	B9BP4R1
12/31/2019	BONANZA CREEK ENERGY INC	OIL & GAS	9,200.000	097793400	BCEI	US0977934001	BYXGJD8
12/31/2019	BONANZA CREEK ENERGY INC	OIL & GAS	14,809.000	097793400	BCEI	US0977934001	BYXGJD8
12/31/2019	BOOKING HOLDINGS INC	INTERNET	12,550.000	09857L108	BKNG	US09857L1089	BDRXDB4
12/31/2019	BOOT BARN HOLDINGS INC	RETAIL	7,980.000	099406100	BOOT	US0994061002	BRS6600
12/31/2019	BOOT BARN HOLDINGS INC	RETAIL	13,501.000	099406100	BOOT	US0994061002	BRS6600
12/31/2019	BOOZ ALLEN HAMILTON HOLDING CO	COMMERCIAL SERVICES	299,932.000	099502106	BAH	US0995021062	B5367T7
12/31/2019	BORGWARNER INC	AUTO PARTS & EQUIPMENT	61,719.000	099724106	BWA	US0997241064	2111955
12/31/2019	BORGWARNER INC	AUTO PARTS & EQUIPMENT	72,328.000	099724106	BWA	US0997241064	2111955
12/31/2019	BOSTON BEER CO INC/THE	BEVERAGES	4,127.000	100557107	SAM	US1005571070	2113393
12/31/2019	BOSTON BEER CO INC/THE	BEVERAGES	16,977.000	100557107	SAM	US1005571070	2113393
12/31/2019	BOSTON BEER CO INC/THE	BEVERAGES	7,282.000	100557107	SAM	US1005571070	2113393
12/31/2019	BOSTON OMAHA CORP	ADVERTISING	2,500.000	101044105	BOMN	US1010441053	BZB2L51
12/31/2019	BOSTON PRIVATE FINANCIAL HOLDI	DIVERSIFIED FINANCIAL SERVI	42,403.000	101119105	BPFH	US1011191053	2081133
12/31/2019	BOSTON PRIVATE FINANCIAL HOLDI	DIVERSIFIED FINANCIAL SERVI	46,060.000	101119105	BPFH	US1011191053	2081133
12/31/2019	BOSTON PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	43,189.000	101121101	BXP	US1011211018	2019479
12/31/2019	BOSTON PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	5,768.000	101121101	BXP	US1011211018	2019479
12/31/2019	BOSTON SCIENTIFIC CORP	HEALTH CARE	417,254.000	101137107	BSX	US1011371077	2113434
12/31/2019	BOTTOMLINE TECHNOLOGIES DE INC	SOFTWARE	22,577.000	101388106	EPAY	US1013881065	2389558
12/31/2019	BOWL AMERICA INC	LEISURE TIME	120.000	102565108	BWL/A	US1025651084	2116176
12/31/2019	BOX INC	SOFTWARE	77,072.000	10316T104	BOX	US10316T1043	BVB3BV2

12/31/2019	BOYD GAMING CORP	LODGING	63,240.000	103304101	BYD	US1033041013	2117232
12/31/2019	BOYD GAMING CORP	LODGING	42,838.000	103304101	BYD	US1033041013	2117232
12/31/2019	BOYD GAMING CORP	LODGING	4,141.000	103304101	BYD	US1033041013	2117232
12/31/2019	BRADY CORP	ELECTRONICS	23,259.000	104674106	BRC	US1046741062	2117726
12/31/2019	BRADY CORP	ELECTRONICS	11,065.000	104674106	BRC	US1046741062	2117726
12/31/2019	BRAEMAR HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	14,200.000	10482B101	BHR	US10482B1017	BD8ZZ24
12/31/2019	BRAEMAR HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	20,063.000	10482B101	BHR	US10482B1017	BD8ZZ24
12/31/2019	BRANDYWINE REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	92,276.000	105368203	BDN	US1053682035	2518954
12/31/2019	BRANDYWINE REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	512,088.000	105368203	BDN	US1053682035	2518954
12/31/2019	BRIDGE BANCORP INC	BANKS	8,444.000	108035106	BDGE	US1080351067	B00MZ11
12/31/2019	BRIDGE BANCORP INC	BANKS	8,907.000	108035106	BDGE	US1080351067	B00MZ11
12/31/2019	BRIDGEBIO PHARMA INC	BIOTECHNOLOGY	8,438.000	10806X102	BBIO	US10806X1028	BK1KWG8
12/31/2019	BRIDGEWATER BANCSHARES INC	BANKS	4,246.000	108621103	BWB	US1086211034	BFMZC67
12/31/2019	BRIDGEWATER BANCSHARES INC	BANKS	11,275.000	108621103	BWB	US1086211034	BFMZC67
12/31/2019	BRIGGS & STRATTON CORP	MACHINERY - DIVERSIFIED	36,027.000	109043109	BGG	US1090431099	2156581
12/31/2019	BRIGGS & STRATTON CORP	MACHINERY - DIVERSIFIED	20,191.000	109043109	BGG	US1090431099	2156581
12/31/2019	BRIGHAM MINERALS INC	OIL & GAS	3,547.000	10918L103	MNRL	US10918L1035	BJHQ638
12/31/2019	BRIGHT HORIZONS FAMILY SOLUTIO	COMMERCIAL SERVICES	133,631.000	109194100	BFAM	US1091941005	B7MJWP2
12/31/2019	BRIGHTCOVE INC	SOFTWARE	17,300.000	10921T101	BCOV	US10921T1016	B4XS3D2
12/31/2019	BRIGHTHOUSE FINANCIAL INC	INSURANCE	22,226.000	10922N103	BHF	US10922N1037	BF429K9
12/31/2019	BRIGHTHOUSE FINANCIAL INC	INSURANCE	86,332.000	10922N103	BHF	US10922N1037	BF429K9
12/31/2019	BRIGHTVIEW HOLDINGS INC	COMMERCIAL SERVICES	15,244.000	10948C107	BV	US10948C1071	BG0ZML1
12/31/2019	BRIGHTVIEW HOLDINGS INC	COMMERCIAL SERVICES	5,619.000	10948C107	BV	US10948C1071	BG0ZML1
12/31/2019	BRIGHTSPHERE INVESTMENT GROUP	DIVERSIFIED FINANCIAL SERVICE	40,950.000	10948W103	BSIG	US10948W1036	BJBLBN4
12/31/2019	BRINKER INTERNATIONAL INC	RETAIL	16,980.000	109641100	EAT	US1096411004	2193544
12/31/2019	BRINKER INTERNATIONAL INC	RETAIL	29,527.000	109641100	EAT	US1096411004	2193544
12/31/2019	BRINK'S CO/THE	COMMERCIAL SERVICES	39,526.000	109696104	BCO	US1096961040	2691305
12/31/2019	BRINK'S CO/THE	COMMERCIAL SERVICES	25,472.000	109696104	BCO	US1096961040	2691305
12/31/2019	BRISTOL-MYERS SQUIBB CO	PHARMACEUTICALS	491,143.000	110122108	BMY	US1101221083	2126335
12/31/2019	BRIXMOR PROPERTY GROUP INC	EQUITY REIT (REAL ESTATE INVE	235,335.000	11120U105	BRX	US11120U1051	BFTDJL8
12/31/2019	BROADRIDGE FINANCIAL SOLUTIONS	SOFTWARE	34,538.000	11133T103	BR	US11133T1034	B1VP7R6
12/31/2019	BROADCOM INC	SEMICONDUCTORS	119,262.000	11135F101	AVGO	US11135F1012	BDZ78H9
12/31/2019	BROOKDALE SENIOR LIVING INC	HEALTH CARE SERVICES	85,763.000	112463104	BKD	US1124631045	B0PZN33
12/31/2019	BROOKDALE SENIOR LIVING INC	HEALTH CARE SERVICES	95,143.000	112463104	BKD	US1124631045	B0PZN33
12/31/2019	BROOKLINE BANCORP INC	SAVINGS & LOANS	37,237.000	11373M107	BRKL	US11373M1071	2967675
12/31/2019	BROOKLINE BANCORP INC	SAVINGS & LOANS	40,211.000	11373M107	BRKL	US11373M1071	2967675
12/31/2019	BROOKS AUTOMATION INC	SEMICONDUCTORS	25,717.000	114340102	BRKS	US1143401024	2145460
12/31/2019	BROOKS AUTOMATION INC	SEMICONDUCTORS	36,456.000	114340102	BRKS	US1143401024	2145460
12/31/2019	BROWN & BROWN INC	INSURANCE	184,770.000	115236101	BRO	US1152361010	2692687
12/31/2019	BROWN-FORMAN CORP	BEVERAGES	54,201.000	115637209	BF/B	US1156372096	2146838
12/31/2019	BRUKER CORP	HEALTH CARE	111,815.000	116794108	BRKR	US1167941087	2616137
12/31/2019	BRUNSWICK CORP/DE	LEISURE TIME	64,454.000	117043109	BC	US1170431092	2149309
12/31/2019	BRYN MAWR BANK CORP	BANKS	11,726.000	117665109	BMTC	US1176651099	2619642
12/31/2019	BRYN MAWR BANK CORP	BANKS	10,146.000	117665109	BMTC	US1176651099	2619642
12/31/2019	BSQUARE CORP	SOFTWARE	3,859.000	11776U300	BSQR	US11776U3005	B0M0212
12/31/2019	BUCKLE INC/THE	RETAIL	14,168.000	118440106	BKE	US1184401065	2149934

12/31/2019	BUILD-A-BEAR WORKSHOP INC	RETAIL	9,844.000	120076104	BBW	US1200761047	B034L50
12/31/2019	BUILDERS FIRSTSOURCE INC	BUILDING MATERIALS	57,339.000	12008R107	BLDR	US12008R1077	B0BV2M7
12/31/2019	BURLINGTON STORES INC	RETAIL	47,355.000	122017106	BURL	US1220171060	BF311Y5
12/31/2019	BUSINESS FIRST BANCSHARES INC	BANKS	5,200.000	12326C105	BFST	US12326C1053	BF5HDJ0
12/31/2019	BYLINE BANCORP INC	BANKS	15,518.000	124411109	BY	US1244111092	BD5G2C9
12/31/2019	BYLINE BANCORP INC	BANKS	7,900.000	124411109	BY	US1244111092	BD5G2C9
12/31/2019	C&F FINANCIAL CORP	BANKS	1,600.000	12466Q104	CFFI	US12466Q1040	2494515
12/31/2019	C&F FINANCIAL CORP	BANKS	996.000	12466Q104	CFFI	US12466Q1040	2494515
12/31/2019	CAI INTERNATIONAL INC	COMMERCIAL SERVICES	8,664.000	12477X106	CAI	US12477X1063	B1VZ4J7
12/31/2019	CAI INTERNATIONAL INC	COMMERCIAL SERVICES	8,400.000	12477X106	CAI	US12477X1063	B1VZ4J7
12/31/2019	CBIZ INC	COMMERCIAL SERVICES	29,916.000	124805102	CBZ	US1248051021	2730781
12/31/2019	CBIZ INC	COMMERCIAL SERVICES	26,257.000	124805102	CBZ	US1248051021	2730781
12/31/2019	CBTX INC	DIVERSIFIED FINANCIAL SERVICE	9,100.000	12481V104	CBTX	US12481V1044	BF3CTC2
12/31/2019	CBTX INC	DIVERSIFIED FINANCIAL SERVICE	3,831.000	12481V104	CBTX	US12481V1044	BF3CTC2
12/31/2019	CBL & ASSOCIATES PROPERTIES IN	EQUITY REIT (REAL ESTATE INVE	8,059.000	124830100	CBL	US1248301004	2167475
12/31/2019	CBL & ASSOCIATES PROPERTIES IN	EQUITY REIT (REAL ESTATE INVE	82,400.000	124830100	CBL	US1248301004	2167475
12/31/2019	CBOE GLOBAL MARKETS INC	DIVERSIFIED FINANCIAL SERVICE	32,426.000	12503M108	CBOE	US12503M1080	B5834C5
12/31/2019	CBOE GLOBAL MARKETS INC	DIVERSIFIED FINANCIAL SERVICE	74,456.000	12503M108	CBOE	US12503M1080	B5834C5
12/31/2019	CBRE GROUP INC	REAL ESTATE MANAGEMENT & C	12,027.000	12504L109	CBRE	US12504L1098	B6WVMH3
12/31/2019	CBRE GROUP INC	REAL ESTATE MANAGEMENT & C	100,414.000	12504L109	CBRE	US12504L1098	B6WVMH3
12/31/2019	CDK GLOBAL INC	SOFTWARE	95,920.000	12508E101	CDK	US12508E1010	BQXTWQ5
12/31/2019	CCUR HOLDINGS INC	SOFTWARE	4,678.000	12509F107	CCUR	US12509F1075	BFWK6M6
12/31/2019	CECO ENVIRONMENTAL CORP	ENVIRONMENTAL CONTROL	21,693.000	125141101	CECE	US1251411013	2011970
12/31/2019	CECO ENVIRONMENTAL CORP	ENVIRONMENTAL CONTROL	14,800.000	125141101	CECE	US1251411013	2011970
12/31/2019	CDW CORP/DE	INTERNET	42,998.000	12514G108	CDW	US12514G1085	BBM5MD6
12/31/2019	CF INDUSTRIES HOLDINGS INC	CHEMICALS	63,186.000	125269100	CF	US1252691001	B0G4K50
12/31/2019	CH ROBINSON WORLDWIDE INC	TRANSPORTATION	40,241.000	12541W209	CHRW	US12541W2098	2116228
12/31/2019	CH ROBINSON WORLDWIDE INC	TRANSPORTATION	4,793.000	12541W209	CHRW	US12541W2098	2116228
12/31/2019	CIGNA CORP	PHARMACEUTICALS	111,938.000	125523100	CI	US1255231003	BHJ0775
12/31/2019	CIGNA CORP	PHARMACEUTICALS	14,252.000	125523100	CI	US1255231003	BHJ0775
12/31/2019	CIT GROUP INC	BANKS	43,394.000	125581801	CIT	US1255818015	B4Z73G0
12/31/2019	CME GROUP INC	DIVERSIFIED FINANCIAL SERVICE	106,687.000	12572Q105	CME	US12572Q1058	2965839
12/31/2019	CME GROUP INC	DIVERSIFIED FINANCIAL SERVICE	13,629.000	12572Q105	CME	US12572Q1058	2965839
12/31/2019	CMS ENERGY CORP	ELECTRIC	83,316.000	125896100	CMS	US1258961002	2219224
12/31/2019	CMS ENERGY CORP	ELECTRIC	10,856.000	125896100	CMS	US1258961002	2219224
12/31/2019	CSS INDUSTRIES INC	HOUSEHOLD PRODUCTS/WAREH	3,519.000	125906107	CSS	US1259061075	2160690
12/31/2019	CPI AEROSTRUCTURES INC	AEROSPACE/DEFENSE	4,438.000	125919308	CVU	US1259193084	2431318
12/31/2019	CNB FINANCIAL CORP/PA	BANKS	5,073.000	126128107	CCNE	US1261281075	2619705
12/31/2019	CNB FINANCIAL CORP/PA	BANKS	7,100.000	126128107	CCNE	US1261281075	2619705
12/31/2019	CRA INTERNATIONAL INC	COMMERCIAL SERVICES	5,553.000	12618T105	CRAI	US12618T1051	2240622
12/31/2019	CRA INTERNATIONAL INC	COMMERCIAL SERVICES	3,800.000	12618T105	CRAI	US12618T1051	2240622
12/31/2019	CNO FINANCIAL GROUP INC	INSURANCE	119,419.000	12621E103	CNO	US12621E1038	2657750
12/31/2019	CNO FINANCIAL GROUP INC	INSURANCE	90,569.000	12621E103	CNO	US12621E1038	2657750
12/31/2019	CNO FINANCIAL GROUP INC	INSURANCE	124,293.000	12621E103	CNO	US12621E1038	2657750
12/31/2019	CSG SYSTEMS INTERNATIONAL INC	SOFTWARE	17,896.000	126349109	CSGS	US1263491094	2210885
12/31/2019	CSW INDUSTRIALS INC	MACHINERY - DIVERSIFIED	7,600.000	126402106	CSWI	US1264021064	BYQD1J6

12/31/2019	CSW INDUSTRIALS INC	MACHINERY - DIVERSIFIED	2,574.000	126402106	CSWI	US1264021064	BYQD1J6
12/31/2019	CSX CORP	TRANSPORTATION	233,275.000	126408103	CSX	US1264081035	2160753
12/31/2019	CSX CORP	TRANSPORTATION	28,615.000	126408103	CSX	US1264081035	2160753
12/31/2019	CTS CORP	SEMICONDUCTORS	16,646.000	126501105	CTS	US1265011056	2239244
12/31/2019	CTS CORP	SEMICONDUCTORS	14,520.000	126501105	CTS	US1265011056	2239244
12/31/2019	CNX RESOURCES CORP	OIL & GAS	84,084.000	12653C108	CNX	US12653C1080	BF3FTF4
12/31/2019	CNX RESOURCES CORP	OIL & GAS	109,218.000	12653C108	CNX	US12653C1080	BF3FTF4
12/31/2019	CNX RESOURCES CORP	OIL & GAS	147,427.000	12653C108	CNX	US12653C1080	BF3FTF4
12/31/2019	CVB FINANCIAL CORP	BANKS	71,131.000	126600105	CVBF	US1266001056	2160645
12/31/2019	CVB FINANCIAL CORP	BANKS	1,184.000	126600105	CVBF	US1266001056	2160645
12/31/2019	CVR ENERGY INC	OIL & GAS	16,256.000	12662P108	CVI	US12662P1084	B23PS12
12/31/2019	CVR ENERGY INC	OIL & GAS	1,434.000	12662P108	CVI	US12662P1084	B23PS12
12/31/2019	CVS HEALTH CORP	PHARMACEUTICALS	388,226.000	126650100	CVS	US1266501006	2577609
12/31/2019	CABLE ONE INC	MEDIA	3,971.000	12685J105	CABO	US12685J1051	BZ07DS4
12/31/2019	CABLE ONE INC	MEDIA	10,927.000	12685J105	CABO	US12685J1051	BZ07DS4
12/31/2019	CABOT CORP	CHEMICALS	45,020.000	127055101	CBT	US1270551013	2162500
12/31/2019	CABOT CORP	CHEMICALS	21,940.000	127055101	CBT	US1270551013	2162500
12/31/2019	CABOT OIL & GAS CORP	OIL & GAS	130,863.000	127097103	COG	US1270971039	2162340
12/31/2019	CABOT MICROELECTRONICS CORP	SEMICONDUCTORS	22,996.000	12709P103	CCMP	US12709P1030	2572381
12/31/2019	CABOT MICROELECTRONICS CORP	SEMICONDUCTORS	14,722.000	12709P103	CCMP	US12709P1030	2572381
12/31/2019	CACI INTERNATIONAL INC	COMPUTERS	19,787.000	127190304	CACI	US1271903049	2159267
12/31/2019	CACI INTERNATIONAL INC	COMPUTERS	8,504.000	127190304	CACI	US1271903049	2159267
12/31/2019	CACTUS INC	MACHINERY - DIVERSIFIED	25,258.000	127203107	WHD	US1272031071	BF1GM16
12/31/2019	CADENCE DESIGN SYSTEMS INC	SOFTWARE	82,447.000	127387108	CDNS	US1273871087	2302232
12/31/2019	CADENCE BANCORP	BANKS	70,812.000	12739A100	CADE	US12739A1007	BYWVH74
12/31/2019	CADENCE BANCORP	BANKS	72,932.000	12739A100	CADE	US12739A1007	BYWVH74
12/31/2019	CADIZ INC	AGRICULTURE	11,000.000	127537207	CDZI	US1275372076	2238661
12/31/2019	CAESARS ENTERTAINMENT CORP	LODGING	440,998.000	127686103	CZR	US1276861036	B3TDL41
12/31/2019	CAL-MAINE FOODS INC	FOOD PROCESSING	17,369.000	128030202	CALM	US1280302027	2158781
12/31/2019	CAL-MAINE FOODS INC	FOOD PROCESSING	16,760.000	128030202	CALM	US1280302027	2158781
12/31/2019	CALAMP CORP	TELECOMMUNICATIONS	11,105.000	128126109	CAMP	US1281261099	2164700
12/31/2019	CALAMP CORP	TELECOMMUNICATIONS	16,459.000	128126109	CAMP	US1281261099	2164700
12/31/2019	CALAVO GROWERS INC	FOOD PROCESSING	7,697.000	128246105	CVGW	US1282461052	2859200
12/31/2019	CALERES INC	RETAIL	20,000.000	129500104	CAL	US1295001044	BWX4MD9
12/31/2019	CALERES INC	RETAIL	20,934.000	129500104	CAL	US1295001044	BWX4MD9
12/31/2019	CALIFORNIA RESOURCES CORP	OIL & GAS	34,849.000	13057Q206	CRC	US13057Q2066	BZBY210
12/31/2019	CALIFORNIA WATER SERVICE GROUP	WATER	24,928.000	130788102	CWT	US1307881029	2165383
12/31/2019	CALITHERA BIOSCIENCES INC	BIOTECHNOLOGY	14,599.000	13089P101	CALA	US13089P1012	BQXZNP9
12/31/2019	CALITHERA BIOSCIENCES INC	BIOTECHNOLOGY	16,811.000	13089P101	CALA	US13089P1012	BQXZNP9
12/31/2019	CALIX INC	TELECOMMUNICATIONS	21,800.000	13100M509	CALX	US13100M5094	B3S4L67
12/31/2019	CALIX INC	TELECOMMUNICATIONS	16,062.000	13100M509	CALX	US13100M5094	B3S4L67
12/31/2019	CALLAWAY GOLF CO	LEISURE TIME	56,144.000	131193104	ELY	US1311931042	2173933
12/31/2019	CALLAWAY GOLF CO	LEISURE TIME	43,913.000	131193104	ELY	US1311931042	2173933
12/31/2019	CALLON PETROLEUM CO	OIL & GAS	149,937.000	13123X102	CPE	US13123X1028	2186072
12/31/2019	CALLON PETROLEUM CO	OIL & GAS	212,597.000	13123X102	CPE	US13123X1028	2186072
12/31/2019	CALYXT INC	PHARMACEUTICALS	2,900.000	13173L107	CLXT	US13173L1070	BF42BH0

12/31/2019	CAMBRIDGE BANCORP	BANKS	1,800.000	132152109	CATC	US1321521098	2183062
12/31/2019	CAMDEN NATIONAL CORP	BANKS	8,484.000	133034108	CAC	US1330341082	2116659
12/31/2019	CAMDEN NATIONAL CORP	BANKS	7,833.000	133034108	CAC	US1330341082	2116659
12/31/2019	CAMDEN PROPERTY TRUST	EQUITY REIT (REAL ESTATE INVE	76,510.000	133131102	CPT	US1331311027	2166320
12/31/2019	CAMPBELL SOUP CO	FOOD PROCESSING	6,821.000	134429109	CPB	US1344291091	2162845
12/31/2019	CAMPBELL SOUP CO	FOOD PROCESSING	50,805.000	134429109	CPB	US1344291091	2162845
12/31/2019	CAMPING WORLD HOLDINGS INC	LEISURE TIME	15,800.000	13462K109	CWH	US13462K1097	BDCBXH9
12/31/2019	CANNAE HOLDINGS INC	RETAIL	35,701.000	13765N107	CNNE	US13765N1072	BFMQPR2
12/31/2019	CANNAE HOLDINGS INC	RETAIL	9,589.000	13765N107	CNNE	US13765N1072	BFMQPR2
12/31/2019	CANNAE HOLDINGS INC	RETAIL	84,170.000	13765N107	CNNE	US13765N1072	BFMQPR2
12/31/2019	CANTEL MEDICAL CORP	HEALTH CARE	29,604.000	138098108	CMD	US1380981084	2188153
12/31/2019	CAPITAL CITY BANK GROUP INC	BANKS	11,942.000	139674105	CCBG	US1396741050	2186759
12/31/2019	CAPITAL CITY BANK GROUP INC	BANKS	5,600.000	139674105	CCBG	US1396741050	2186759
12/31/2019	CAPITAL BANCORP INC	BANKS	3,169.000	139737100	CBNK	US1397371006	BGQT8S6
12/31/2019	CAPITAL ONE FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVI	139,847.000	14040H105	COF	US14040H1059	2654461
12/31/2019	CAPITOL FEDERAL FINANCIAL INC	SAVINGS & LOANS	57,475.000	14057J101	CFFN	US14057J1016	B3KWJV0
12/31/2019	CAPITOL FEDERAL FINANCIAL INC	SAVINGS & LOANS	66,993.000	14057J101	CFFN	US14057J1016	B3KWJV0
12/31/2019	CAPSTEAD MORTGAGE CORP	EQUITY REIT (REAL ESTATE INVE	44,034.000	14067E506	CMO	US14067E5069	2771984
12/31/2019	CAPSTAR FINANCIAL HOLDINGS INC	BANKS	6,528.000	14070T102	CSTR	US14070T1025	BYYBSJ1
12/31/2019	CAPSTAR FINANCIAL HOLDINGS INC	BANKS	3,800.000	14070T102	CSTR	US14070T1025	BYYBSJ1
12/31/2019	CARA THERAPEUTICS INC	BIOTECHNOLOGY	22,662.000	140755109	CARA	US1407551092	BJ4YJ92
12/31/2019	CARA THERAPEUTICS INC	BIOTECHNOLOGY	43,002.000	140755109	CARA	US1407551092	BJ4YJ92
12/31/2019	CARDINAL HEALTH INC	PHARMACEUTICALS	11,170.000	14149Y108	CAH	US14149Y1082	2175672
12/31/2019	CARDINAL HEALTH INC	PHARMACEUTICALS	88,197.000	14149Y108	CAH	US14149Y1082	2175672
12/31/2019	CARDIOVASCULAR SYSTEMS INC	HEALTH CARE	17,311.000	141619106	CSII	US1416191062	B17HG57
12/31/2019	CARDLYTICS INC	INTERNET	5,395.000	14161W105	CDLX	US14161W1053	BF1GM49
12/31/2019	CARE.COM INC	COMMERCIAL SERVICES	10,186.000	141633107	CRCM	US1416331072	BJ2SGK6
12/31/2019	CAREER EDUCATION CORP	COMMERCIAL SERVICES	11,095.000	141665109	PRDO	US1416651099	2143646
12/31/2019	CAREER EDUCATION CORP	COMMERCIAL SERVICES	40,256.000	141665109	PRDO	US1416651099	2143646
12/31/2019	CAREDX INC	HEALTH CARE	19,920.000	14167L103	CDNA	US14167L1035	BP3YM74
12/31/2019	CARETRUST REIT INC	EQUITY REIT (REAL ESTATE INVE	48,278.000	14174T107	CTRE	US14174T1079	BMP8TL6
12/31/2019	CARGURUS INC	INTERNET	38,959.000	141788109	CARG	US1417881091	BF5D6S8
12/31/2019	CARLISLE COS INC	MISC MANUFACTURER	344.000	142339100	CSL	US1423391002	2176318
12/31/2019	CARLISLE COS INC	MISC MANUFACTURER	44,779.000	142339100	CSL	US1423391002	2176318
12/31/2019	CARMAX INC	RETAIL	48,319.000	143130102	KMX	US1431301027	2983563
12/31/2019	CAROLINA FINANCIAL CORP	BANKS	10,694.000	143873107	CARO	US1438731077	BCF0W13
12/31/2019	CAROLINA FINANCIAL CORP	BANKS	6,053.000	143873107	CARO	US1438731077	BCF0W13
12/31/2019	CARRIAGE SERVICES INC	COMMERCIAL SERVICES	8,600.000	143905107	CSV	US1439051079	2177786
12/31/2019	CARRIAGE SERVICES INC	COMMERCIAL SERVICES	8,507.000	143905107	CSV	US1439051079	2177786
12/31/2019	CARPENTER TECHNOLOGY CORP	STEEL	25,715.000	144285103	CRS	US1442851036	2177504
12/31/2019	CARPENTER TECHNOLOGY CORP	STEEL	37,705.000	144285103	CRS	US1442851036	2177504
12/31/2019	CARPENTER TECHNOLOGY CORP	STEEL	187,870.000	144285103	CRS	US1442851036	2177504
12/31/2019	CARPENTER TECHNOLOGY CORP	STEEL	23,600.000	144285103	CRS	US1442851036	2177504
12/31/2019	CARROLS RESTAURANT GROUP INC	RETAIL	16,900.000	14574X104	TAST	US14574X1046	B1L8399
12/31/2019	CARROLS RESTAURANT GROUP INC	RETAIL	24,597.000	14574X104	TAST	US14574X1046	B1L8399
12/31/2019	CARS.COM INC	INTERNET	35,304.000	14575E105	CARS	US14575E1055	BYXHTC0

12/31/2019	CARS.COM INC	INTERNET	31,062.000	14575E105	CARS	US14575E1055	BYXHTC0
12/31/2019	CARTER BANK & TRUST	BANKS	6,732.000	146102108	CARE	US1461021081	B1T84X2
12/31/2019	CARTER'S INC	APPAREL	34,882.000	146229109	CRI	US1462291097	2980939
12/31/2019	CASA SYSTEMS INC	TELECOMMUNICATIONS	12,625.000	14713L102	CASA	US14713L1026	BFB4889
12/31/2019	CASELLA WASTE SYSTEMS INC	ENVIRONMENTAL CONTROL	23,692.000	147448104	CWST	US1474481041	2120490
12/31/2019	CASEY'S GENERAL STORES INC	RETAIL	29,063.000	147528103	CASY	US1475281036	2179414
12/31/2019	CASEY'S GENERAL STORES INC	RETAIL	1,641.000	147528103	CASY	US1475281036	2179414
12/31/2019	CASI PHARMACEUTICALS INC	BIOTECHNOLOGY	24,300.000	14757U109	CASI	US14757U1097	BNCHP59
12/31/2019	CASS INFORMATION SYSTEMS INC	COMMERCIAL SERVICES	7,298.000	14808P109	CASS	US14808P1093	2086558
12/31/2019	CASS INFORMATION SYSTEMS INC	COMMERCIAL SERVICES	1,630.000	14808P109	CASS	US14808P1093	2086558
12/31/2019	CASTLIGHT HEALTH INC	SOFTWARE	38,200.000	14862Q100	CSLT	US14862Q1004	BKF2K11
12/31/2019	CATALENT INC	HEALTH CARE SERVICES	31,166.000	148806102	CTLT	US1488061029	BP96PQ4
12/31/2019	CATALENT INC	HEALTH CARE SERVICES	115,602.000	148806102	CTLT	US1488061029	BP96PQ4
12/31/2019	CATALYST BIOSCIENCES INC	PHARMACEUTICALS	11,275.000	14888D208	CBIO	US14888D2080	BYZ1F99
12/31/2019	CATALYST PHARMACEUTICALS INC	PHARMACEUTICALS	46,900.000	14888U101	CPRX	US14888U1016	B1G7Q03
12/31/2019	CATERPILLAR INC	MACHINERY - CONSTR & MINING	21,243.000	149123101	CAT	US1491231015	2180201
12/31/2019	CATERPILLAR INC	MACHINERY - CONSTR & MINING	165,729.000	149123101	CAT	US1491231015	2180201
12/31/2019	CATCHMARK TIMBER TRUST INC	EQUITY REIT (REAL ESTATE INVE	24,993.000	14912Y202	CTT	US14912Y2028	BH667R6
12/31/2019	CATHAY GENERAL BANCORP	BANKS	35,815.000	149150104	CATY	US1491501045	2264235
12/31/2019	CATHAY GENERAL BANCORP	BANKS	59,829.000	149150104	CATY	US1491501045	2264235
12/31/2019	CATHAY GENERAL BANCORP	BANKS	4,018.000	149150104	CATY	US1491501045	2264235
12/31/2019	CATO CORP/THE	RETAIL	11,000.000	149205106	CATO	US1492051065	2180438
12/31/2019	CATO CORP/THE	RETAIL	9,923.000	149205106	CATO	US1492051065	2180438
12/31/2019	CAVCO INDUSTRIES INC	HOME BUILDERS	4,353.000	149568107	CVCO	US1495681074	2787022
12/31/2019	CAVCO INDUSTRIES INC	HOME BUILDERS	3,732.000	149568107	CVCO	US1495681074	2787022
12/31/2019	CEDAR REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	43,000.000	150602209	CDR	US1506022094	2033242
12/31/2019	CEDAR REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	44,585.000	150602209	CDR	US1506022094	2033242
12/31/2019	CEL-SCI CORP	BIOTECHNOLOGY	2,569.000	150837607	CVM	US1508376076	BDFZC26
12/31/2019	CELANESE CORP	CHEMICALS	37,204.000	150870103	CE	US1508701034	B05MZT4
12/31/2019	CELCUITY INC	HEALTH CARE	2,800.000	15102K100	CELC	US15102K1007	BDH6M05
12/31/2019	CELLDEX THERAPEUTICS INC	BIOTECHNOLOGY	5,673.000	15117B202	CLDX	US15117B2025	BJLV8T9
12/31/2019	CELLULAR BIOMEDICINE GROUP INC	HEALTH CARE SERVICES	5,600.000	15117P102	CBMG	US15117P1021	B9F9PM1
12/31/2019	CELSIUS HOLDINGS INC	BEVERAGES	11,100.000	15118V207	CELH	US15118V2079	B19HX21
12/31/2019	CENTENE CORP	HEALTH CARE SERVICES	123,117.000	15135B101	CNC	US15135B1017	2807061
12/31/2019	CENTENE CORP	HEALTH CARE SERVICES	15,373.000	15135B101	CNC	US15135B1017	2807061
12/31/2019	CENTENNIAL RESOURCE DEVELOPMEN	OIL & GAS	90,425.000	15136A102	CDEV	US15136A1025	BYM4Z79
12/31/2019	CENTERPOINT ENERGY INC	ELECTRIC	147,640.000	15189T107	CNP	US15189T1079	2440637
12/31/2019	CENTERPOINT ENERGY INC	ELECTRIC	18,521.000	15189T107	CNP	US15189T1079	2440637
12/31/2019	CENTERSTATE BANK CORP	BANKS	64,806.000	15201P109	CSFL	US15201P1093	2698652
12/31/2019	CENTERSTATE BANK CORP	BANKS	31,756.000	15201P109	CSFL	US15201P1093	2698652
12/31/2019	CENTRAL GARDEN & PET CO	HOUSEHOLD PRODUCTS/WARES	5,100.000	153527106	CENT	US1535271068	2183868
12/31/2019	CENTRAL GARDEN & PET CO	HOUSEHOLD PRODUCTS/WARES	8,158.000	153527106	CENT	US1535271068	2183868
12/31/2019	CENTRAL GARDEN & PET CO	HOUSEHOLD PRODUCTS/WARES	20,590.000	153527205	CENTA	US1535272058	B1P36Y6
12/31/2019	CENTRAL GARDEN & PET CO	HOUSEHOLD PRODUCTS/WARES	18,540.000	153527205	CENTA	US1535272058	B1P36Y6
12/31/2019	CENTRAL PACIFIC FINANCIAL CORP	BANKS	10,928.000	154760409	CPF	US1547604090	2230946
12/31/2019	CENTRAL PACIFIC FINANCIAL CORP	BANKS	15,480.000	154760409	CPF	US1547604090	2230946

12/31/2019	CENTRAL VALLEY COMMUNITY BANCO	BANKS	639.000	155685100	CVCY	US1556851004	2683313
12/31/2019	CENTRAL VALLEY COMMUNITY BANCO	BANKS	5,600.000	155685100	CVCY	US1556851004	2683313
12/31/2019	CENTURY ALUMINUM CO	MINING	73,090.000	156431108	CENX	US1564311082	2186254
12/31/2019	CENTURY ALUMINUM CO	MINING	24,300.000	156431108	CENX	US1564311082	2186254
12/31/2019	CENTURY BANCORP INC/MA	BANKS	1,538.000	156432106	CNBKA	US1564321065	2185563
12/31/2019	CENTURY BANCORP INC/MA	BANKS	1,400.000	156432106	CNBKA	US1564321065	2185563
12/31/2019	CENTURY CASINOS INC	LODGING	13,100.000	156492100	CNTY	US1564921005	2022239
12/31/2019	CENTURY COMMUNITIES INC	HOME BUILDERS	13,435.000	156504300	CCS	US1565043007	BN7ZZ47
12/31/2019	CENTURY COMMUNITIES INC	HOME BUILDERS	13,314.000	156504300	CCS	US1565043007	BN7ZZ47
12/31/2019	CENTURYLINK INC	TELECOMMUNICATIONS	280,124.000	156700106	CTL	US1567001060	2185046
12/31/2019	CERIDIAN HCM HOLDING INC	SOFTWARE	79,632.000	15677J108	CDAY	US15677J1088	BFX1V56
12/31/2019	CERIDIAN HCM HOLDING INC	SOFTWARE	162,742.000	15677J108	CDAY	US15677J1088	BFX1V56
12/31/2019	CERNER CORP	SOFTWARE	96,748.000	156782104	CERN	US1567821046	2185284
12/31/2019	CERNER CORP	SOFTWARE	11,882.000	156782104	CERN	US1567821046	2185284
12/31/2019	CERUS CORP	HEALTH CARE	68,475.000	157085101	CERS	US1570851014	2222471
12/31/2019	CEVA INC	SEMICONDUCTORS	1,354.000	157210105	CEVA	US1572101053	2986937
12/31/2019	CEVA INC	SEMICONDUCTORS	10,733.000	157210105	CEVA	US1572101053	2986937
12/31/2019	CHANNELADVISOR CORP	INTERNET	12,600.000	159179100	ECOM	US1591791009	B986ZW9
12/31/2019	CHARAH SOLUTIONS INC	ENVIRONMENTAL CONTROL	3,650.000	15957P105	CHRA	US15957P1057	BFML704
12/31/2019	CHARLES RIVER LABORATORIES INT	HEALTH CARE SERVICES	38,589.000	159864107	CRL	US1598641074	2604336
12/31/2019	CHART INDUSTRIES INC	MACHINERY - DIVERSIFIED	17,100.000	16115Q308	GTLS	US16115Q3083	B19HNF4
12/31/2019	CHART INDUSTRIES INC	MACHINERY - DIVERSIFIED	20,675.000	16115Q308	GTLS	US16115Q3083	B19HNF4
12/31/2019	CHART INDUSTRIES INC	MACHINERY - DIVERSIFIED	120,209.000	16115Q308	GTLS	US16115Q3083	B19HNF4
12/31/2019	CHARTER COMMUNICATIONS INC	MEDIA	47,063.000	16119P108	CHTR	US16119P1084	BZ6VT82
12/31/2019	CHASE CORP	MISC MANUFACTURER	3,687.000	16150R104	CCF	US16150R1041	2212289
12/31/2019	CHATHAM LODGING TRUST	EQUITY REIT (REAL ESTATE INVE	24,572.000	16208T102	CLDT	US16208T1025	B5LYMC1
12/31/2019	CHATHAM LODGING TRUST	EQUITY REIT (REAL ESTATE INVE	23,348.000	16208T102	CLDT	US16208T1025	B5LYMC1
12/31/2019	CHEESECAKE FACTORY INC/THE	RETAIL	24,251.000	163072101	CAKE	US1630721017	2192392
12/31/2019	CHEESECAKE FACTORY INC/THE	RETAIL	32,445.000	163072101	CAKE	US1630721017	2192392
12/31/2019	CHEESECAKE FACTORY INC/THE	RETAIL	182,428.000	163072101	CAKE	US1630721017	2192392
12/31/2019	CHEFS' WAREHOUSE INC/THE	FOOD PROCESSING	11,968.000	163086101	CHEF	US1630861011	B63RTD5
12/31/2019	CHEFS' WAREHOUSE INC/THE	FOOD PROCESSING	10,921.000	163086101	CHEF	US1630861011	B63RTD5
12/31/2019	CHEGG INC	COMMERCIAL SERVICES	64,598.000	163092109	CHGG	US1630921096	BG6N6K6
12/31/2019	CHEMED CORP	HEALTH CARE SERVICES	12,650.000	16359R103	CHE	US16359R1032	2190084
12/31/2019	CHEMOCENTRYX INC	BIOTECHNOLOGY	17,343.000	16383L106	CCXI	US16383L1061	B6ZL968
12/31/2019	CHEMOURS CO/THE	CHEMICALS	129,186.000	163851108	CC	US1638511089	BZ0CTP8
12/31/2019	CHEMUNG FINANCIAL CORP	BANKS	1,600.000	164024101	CHMG	US1640241014	2190921
12/31/2019	CHERRY HILL MORTGAGE INVESTMEN	EQUITY REIT (REAL ESTATE INVE	8,248.000	164651101	CHMI	US1646511014	BF8H8T2
12/31/2019	CHESAPEAKE ENERGY CORP	OIL & GAS	44,091.000	165167107	CHK	US1651671075	2182779
12/31/2019	CHESAPEAKE ENERGY CORP	OIL & GAS	926,420.000	165167107	CHK	US1651671075	2182779
12/31/2019	CHESAPEAKE UTILITIES CORP	GAS	8,051.000	165303108	CPK	US1653031088	2190750
12/31/2019	CHEVRON CORP	OIL & GAS	565,661.000	166764100	CVX	US1667641005	2838555
12/31/2019	CHIASMA INC	PHARMACEUTICALS	250.000	16706W102	CHMA	US16706W1027	BY7QFH0
12/31/2019	CHICAGO RIVET & MACHINE CO	METAL FABRICATION/HARDWAR	183.000	168088102	CVR	US1680881026	2104461
12/31/2019	CHICO'S FAS INC	RETAIL	62,732.000	168615102	CHS	US1686151028	2196781
12/31/2019	CHICO'S FAS INC	RETAIL	63,287.000	168615102	CHS	US1686151028	2196781

12/31/2019	CHILDREN'S PLACE INC/THE	RETAIL	6,647.000	168905107	PLCE	US1689051076	2106791
12/31/2019	CHILDREN'S PLACE INC/THE	RETAIL	84,989.000	168905107	PLCE	US1689051076	2106791
12/31/2019	CHIMERIX INC	PHARMACEUTICALS	21,400.000	16934W106	CMRX	US16934W1062	B8RLM49
12/31/2019	CHIMERIX INC	PHARMACEUTICALS	38,199.000	16934W106	CMRX	US16934W1062	B8RLM49
12/31/2019	CHIPOTLE MEXICAN GRILL INC	RETAIL	7,630.000	169656105	CMG	US1696561059	B0X7DZ3
12/31/2019	CHOICE HOTELS INTERNATIONAL IN	LODGING	25,100.000	169905106	CHH	US1699051066	2106780
12/31/2019	CHROMADEX CORP	BIOTECHNOLOGY	18,700.000	171077407	CDXC	US1710774076	BD0SJ96
12/31/2019	CHURCH & DWIGHT CO INC	HOUSEHOLD PRODUCTS/WARES	74,523.000	171340102	CHD	US1713401024	2195841
12/31/2019	CHURCHILL DOWNS INC	ENTERTAINMENT	17,891.000	171484108	CHDN	US1714841087	2194105
12/31/2019	CHURCHILL DOWNS INC	ENTERTAINMENT	28,011.000	171484108	CHDN	US1714841087	2194105
12/31/2019	CHUY'S HOLDINGS INC	RETAIL	8,100.000	171604101	CHUY	US1716041017	B88WMY1
12/31/2019	CHUY'S HOLDINGS INC	RETAIL	9,846.000	171604101	CHUY	US1716041017	B88WMY1
12/31/2019	CIENA CORP	TELECOMMUNICATIONS	122,229.000	171779309	CIEN	US1717793095	B1FLZ21
12/31/2019	CIENA CORP	TELECOMMUNICATIONS	233,946.000	171779309	CIEN	US1717793095	B1FLZ21
12/31/2019	CIMAREX ENERGY CO	OIL & GAS	30,083.000	171798101	XEC	US1717981013	2987521
12/31/2019	CIMAREX ENERGY CO	OIL & GAS	45,476.000	171798101	XEC	US1717981013	2987521
12/31/2019	CINCINNATI BELL INC	TELECOMMUNICATIONS	22,300.000	171871502	CBB	US1718715022	BD5CWW7
12/31/2019	CINCINNATI BELL INC	TELECOMMUNICATIONS	1,452.000	171871502	CBB	US1718715022	BD5CWW7
12/31/2019	CINCINNATI FINANCIAL CORP	INSURANCE	45,104.000	172062101	CINF	US1720621010	2196888
12/31/2019	CINEMARK HOLDINGS INC	ENTERTAINMENT	14,715.000	17243V102	CNK	US17243V1026	B1W7RQ0
12/31/2019	CINEMARK HOLDINGS INC	ENTERTAINMENT	289,028.000	17243V102	CNK	US17243V1026	B1W7RQ0
12/31/2019	CINEMARK HOLDINGS INC	ENTERTAINMENT	84,231.000	17243V102	CNK	US17243V1026	B1W7RQ0
12/31/2019	CIRCOR INTERNATIONAL INC	METAL FABRICATION/HARDWAR	9,099.000	17273K109	CIR	US17273K1097	2496384
12/31/2019	CIRCOR INTERNATIONAL INC	METAL FABRICATION/HARDWAR	8,863.000	17273K109	CIR	US17273K1097	2496384
12/31/2019	CIRRUS LOGIC INC	SEMICONDUCTORS	29,102.000	172755100	CRUS	US1727551004	2197308
12/31/2019	CIRRUS LOGIC INC	SEMICONDUCTORS	45,669.000	172755100	CRUS	US1727551004	2197308
12/31/2019	CIRRUS LOGIC INC	SEMICONDUCTORS	11,643.000	172755100	CRUS	US1727551004	2197308
12/31/2019	CISCO SYSTEMS INC	TELECOMMUNICATIONS	1,270,529.000	17275R102	CSCO	US17275R1023	2198163
12/31/2019	CINTAS CORP	COMMERCIAL SERVICES	24,681.000	172908105	CTAS	US1729081059	2197137
12/31/2019	CITIZENS & NORTHERN CORP	BANKS	388.000	172922106	CZNC	US1729221069	2420662
12/31/2019	CITIZENS & NORTHERN CORP	BANKS	5,800.000	172922106	CZNC	US1729221069	2420662
12/31/2019	CITIGROUP INC	BANKS	655,039.000	172967424	C	US1729674242	2297907
12/31/2019	CITI TRENDS INC	RETAIL	5,835.000	17306X102	CTRN	US17306X1028	B06FLD8
12/31/2019	CITI TRENDS INC	RETAIL	8,029.000	17306X102	CTRN	US17306X1028	B06FLD8
12/31/2019	CITIZENS FINANCIAL GROUP INC	BANKS	130,710.000	174610105	CFG	US1746101054	BQRX1X3
12/31/2019	CITIZENS INC/TX	INSURANCE	24,100.000	174740100	CIA	US1747401008	2199478
12/31/2019	CITIZENS COMMUNITY BANCORP INC	SAVINGS & LOANS	100.000	174903104	CZWI	US1749031043	B1GH465
12/31/2019	CITRIX SYSTEMS INC	SOFTWARE	38,126.000	177376100	CTXS	US1773761002	2182553
12/31/2019	CITY HOLDING CO	BANKS	8,320.000	177835105	CHCO	US1778351056	2161778
12/31/2019	CITY OFFICE REIT INC	EQUITY REIT (REAL ESTATE INVE	19,338.000	178587101	CIO	US1785871013	BL25F37
12/31/2019	CIVISTA BANCSHARES INC	BANKS	6,700.000	178867107	CIVB	US1788671071	BWT3JH3
12/31/2019	CIVISTA BANCSHARES INC	BANKS	6,161.000	178867107	CIVB	US1788671071	BWT3JH3
12/31/2019	CLARUS CORP	LEISURE TIME	10,200.000	18270P109	CLAR	US18270P1093	BF5QHG2
12/31/2019	CLEAN HARBORS INC	ENVIRONMENTAL CONTROL	40,569.000	184496107	CLH	US1844961078	2202473
12/31/2019	CLEAN HARBORS INC	ENVIRONMENTAL CONTROL	102,528.000	184496107	CLH	US1844961078	2202473
12/31/2019	CLEAN HARBORS INC	ENVIRONMENTAL CONTROL	15,476.000	184496107	CLH	US1844961078	2202473

12/31/2019	CLEAN ENERGY FUELS CORP	ENERGY - ALTERNATE SOURCES	100,708.000	184499101	CLNE	US1844991018	B1Y1PC2
12/31/2019	CLEAN ENERGY FUELS CORP	ENERGY - ALTERNATE SOURCES	66,800.000	184499101	CLNE	US1844991018	B1Y1PC2
12/31/2019	CLEAR CHANNEL OUTDOOR HOLDINGS	ADVERTISING	18,000.000	18453H106	CCO	US18453H1068	BJHVCH9
12/31/2019	CLEARFIELD INC	TELECOMMUNICATIONS	5,500.000	18482P103	CLFD	US18482P1030	2002059
12/31/2019	CLEARFIELD INC	TELECOMMUNICATIONS	1,000.000	18482P103	CLFD	US18482P1030	2002059
12/31/2019	CLEARWATER PAPER CORP	FOREST PRODUCTS & PAPER	8,313.000	18538R103	CLW	US18538R1032	B3K9Z35
12/31/2019	CLEARWATER PAPER CORP	FOREST PRODUCTS & PAPER	7,900.000	18538R103	CLW	US18538R1032	B3K9Z35
12/31/2019	CLEARWAY ENERGY INC	ELECTRIC	17,725.000	18539C105	CWEN/A	US18539C1053	BGJRH35
12/31/2019	CLEARWAY ENERGY INC	ELECTRIC	38,394.000	18539C204	CWEN	US18539C2044	BGJRH57
12/31/2019	CLEVELAND-CLIFFS INC	STEEL	142,028.000	185899101	CLF	US1858991011	BYVZ186
12/31/2019	CLIPPER REALTY INC	EQUITY REIT (REAL ESTATE INVE	7,200.000	18885T306	CLPR	US18885T3068	BYPD5H3
12/31/2019	CLOROX CO/THE	HOUSEHOLD PRODUCTS/WARES	5,030.000	189054109	CLX	US1890541097	2204026
12/31/2019	CLOROX CO/THE	HOUSEHOLD PRODUCTS/WARES	38,359.000	189054109	CLX	US1890541097	2204026
12/31/2019	CLOUDERA INC	SOFTWARE	111,077.000	18914U100	CLDR	US18914U1007	BYQHPY1
12/31/2019	CLOUDERA INC	SOFTWARE	542,296.000	18914U100	CLDR	US18914U1007	BYQHPY1
12/31/2019	CLOVIS ONCOLOGY INC	PHARMACEUTICALS	24,266.000	189464100	CLVS	US1894641000	B6RS2B3
12/31/2019	COASTAL FINANCIAL CORP/WA	BANKS	3,100.000	19046P209	CCB	US19046P2092	BF7J9X0
12/31/2019	COCA-COLA CONSOLIDATED INC	BEVERAGES	2,393.000	191098102	COKE	US1910981026	2206721
12/31/2019	COCA-COLA CO/THE	BEVERAGES	1,154,797.000	191216100	KO	US1912161007	2206657
12/31/2019	CODEXIS INC	CHEMICALS	26,286.000	192005106	CDXS	US1920051067	B5LL2C2
12/31/2019	CODORUS VALLEY BANCORP INC	BANKS	609.000	192025104	CVLY	US1920251048	2493073
12/31/2019	CODORUS VALLEY BANCORP INC	BANKS	4,620.000	192025104	CVLY	US1920251048	2493073
12/31/2019	COEUR MINING INC	MINING	221,276.000	192108504	CDE	US1921085049	2208136
12/31/2019	COEUR MINING INC	MINING	104,523.000	192108504	CDE	US1921085049	2208136
12/31/2019	COFFEE HOLDING CO INC	BEVERAGES	2,617.000	192176105	JVA	US1921761052	B081VP6
12/31/2019	COGENT COMMUNICATIONS HOLDINGS	INTERNET	23,681.000	19239V302	CCOI	US19239V3024	B06RWD1
12/31/2019	COGNEX CORP	MACHINERY - DIVERSIFIED	135,030.000	192422103	CGNX	US1924221039	2208288
12/31/2019	COGNIZANT TECHNOLOGY SOLUTIONS	COMPUTERS	165,848.000	192446102	CTSH	US1924461023	2257019
12/31/2019	COHERENT INC	ELECTRONICS	19,083.000	192479103	COHR	US1924791031	2208374
12/31/2019	COHEN & STEERS INC	DIVERSIFIED FINANCIAL SERVI	11,875.000	19247A100	CNS	US19247A1007	B02H882
12/31/2019	COHERUS BIOSCIENCES INC	PHARMACEUTICALS	29,962.000	19249H103	CHRS	US19249H1032	BRK0149
12/31/2019	COHU INC	SEMICONDUCTORS	26,967.000	192576106	COHU	US1925761066	2208426
12/31/2019	COHU INC	SEMICONDUCTORS	20,165.000	192576106	COHU	US1925761066	2208426
12/31/2019	COHU INC	SEMICONDUCTORS	374,599.000	192576106	COHU	US1925761066	2208426
12/31/2019	COLFAX CORP	HAND/MACHINE TOOLS	66,060.000	194014106	CFX	US1940141062	B2RB4W9
12/31/2019	COLFAX CORP	HAND/MACHINE TOOLS	53,283.000	194014106	CFX	US1940141062	B2RB4W9
12/31/2019	COLGATE-PALMOLIVE CO	COSMETICS/PERSONAL CARE	30,664.000	194162103	CL	US1941621039	2209106
12/31/2019	COLGATE-PALMOLIVE CO	COSMETICS/PERSONAL CARE	256,154.000	194162103	CL	US1941621039	2209106
12/31/2019	COLLECTORS UNIVERSE INC	COMMERCIAL SERVICES	574.000	19421R200	CLCT	US19421R2004	2165480
12/31/2019	COLLEGIUM PHARMACEUTICAL INC	PHARMACEUTICALS	14,931.000	19459J104	COLL	US19459J1043	BX7RSN3
12/31/2019	COLONY CREDIT REAL ESTATE INC	EQUITY REIT (REAL ESTATE INVE	42,739.000	19625T101	CLNC	US19625T1016	BG5QFQ5
12/31/2019	COLUMBIA BANKING SYSTEM INC	BANKS	38,155.000	197236102	COLB	US1972361026	2176608
12/31/2019	COLUMBIA BANKING SYSTEM INC	BANKS	33,051.000	197236102	COLB	US1972361026	2176608
12/31/2019	COLUMBIA FINANCIAL INC	DIVERSIFIED FINANCIAL SERVI	25,278.000	197641103	CLBK	US1976411033	BFMB9P3
12/31/2019	COLUMBIA PROPERTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	61,060.000	198287203	CXP	US1982872038	BFLY9C0
12/31/2019	COLUMBIA SPORTSWEAR CO	APPAREL	22,942.000	198516106	COLM	US1985161066	2229126

12/31/2019	COLUMBUS MCKINNON CORP/NY	MACHINERY - DIVERSIFIED	10,017.000	199333105	CMCO	US1993331057	2211071
12/31/2019	COLUMBUS MCKINNON CORP/NY	MACHINERY - DIVERSIFIED	11,363.000	199333105	CMCO	US1993331057	2211071
12/31/2019	COMFORT SYSTEMS USA INC	ENGINEERING & CONSTRUCTION	19,231.000	199908104	FIX	US1999081045	2036047
12/31/2019	COMCAST CORP	MEDIA	1,359,597.000	20030N101	CMCSA	US20030N1019	2044545
12/31/2019	COMERICA INC	BANKS	43,118.000	200340107	CMA	US2003401070	2212870
12/31/2019	COMERICA INC	BANKS	6,504.000	200340107	CMA	US2003401070	2212870
12/31/2019	COMMERCE BANCSHARES INC/MO	BANKS	81,944.000	200525103	CBSH	US2005251036	2213204
12/31/2019	COMMERCIAL METALS CO	STEEL	68,117.000	201723103	CMC	US2017231034	2213260
12/31/2019	COMMERCIAL METALS CO	STEEL	65,595.000	201723103	CMC	US2017231034	2213260
12/31/2019	COMMERCIAL METALS CO	STEEL	93,748.000	201723103	CMC	US2017231034	2213260
12/31/2019	COMMERCIAL VEHICLE GROUP INC	AUTO PARTS & EQUIPMENT	19,026.000	202608105	CVGI	US2026081057	B02GMS7
12/31/2019	COMMERCIAL VEHICLE GROUP INC	AUTO PARTS & EQUIPMENT	14,700.000	202608105	CVGI	US2026081057	B02GMS7
12/31/2019	COMMSCOPE HOLDING CO INC	TELECOMMUNICATIONS	27,361.000	20337X109	COMM	US20337X1090	BFRBX34
12/31/2019	COMMUNITY BANK SYSTEM INC	BANKS	25,397.000	203607106	CBU	US2036071064	2222062
12/31/2019	COMMUNITY BANKERS TRUST CORP	SAVINGS & LOANS	300.000	203612106	ESXB	US2036121067	B1CWK77
12/31/2019	COMMUNITY BANKERS TRUST CORP	SAVINGS & LOANS	10,400.000	203612106	ESXB	US2036121067	B1CWK77
12/31/2019	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE SERVICES	29,844.000	203668108	CYH	US2036681086	2600248
12/31/2019	COMMUNITY HEALTH SYSTEMS INC	HEALTH CARE SERVICES	41,700.000	203668108	CYH	US2036681086	2600248
12/31/2019	COMMUNITY FINANCIAL CORP/THE	BANKS	2,400.000	20368X101	TCFC	US20368X1019	BFTHC55
12/31/2019	COMMUNITY HEALTHCARE TRUST INC	EQUITY REIT (REAL ESTATE INVE	9,040.000	20369C106	CHCT	US20369C1062	BXC87C3
12/31/2019	COMMUNICATIONS SYSTEMS INC	TELECOMMUNICATIONS	5,174.000	203900105	JCS	US2039001050	2214393
12/31/2019	COMMUNITY TRUST BANCORP INC	BANKS	7,888.000	204149108	CTBI	US2041491083	2706470
12/31/2019	COMMUNITY TRUST BANCORP INC	BANKS	7,391.000	204149108	CTBI	US2041491083	2706470
12/31/2019	COMMVault SYSTEMS INC	SOFTWARE	33,228.000	204166102	CVLT	US2041661024	B142B38
12/31/2019	COMMVault SYSTEMS INC	SOFTWARE	20,724.000	204166102	CVLT	US2041661024	B142B38
12/31/2019	COMPASS MINERALS INTERNATIONAL	MINING	26,773.000	20451N101	CMP	US20451N1019	2202763
12/31/2019	COMPASS MINERALS INTERNATIONAL	MINING	18,059.000	20451N101	CMP	US20451N1019	2202763
12/31/2019	COMPUTER PROGRAMS & SYSTEMS IN	SOFTWARE	6,148.000	205306103	CPSI	US2053061030	2872122
12/31/2019	COMPUTER PROGRAMS & SYSTEMS IN	SOFTWARE	5,600.000	205306103	CPSI	US2053061030	2872122
12/31/2019	COMPUTER TASK GROUP INC	COMMERCIAL SERVICES	6,250.000	205477102	CTG	US2054771025	2215114
12/31/2019	COMPX INTERNATIONAL INC	OFFICE FURNISHINGS	520.000	20563P101	CIX	US20563P1012	2201908
12/31/2019	COMPX INTERNATIONAL INC	OFFICE FURNISHINGS	821.000	20563P101	CIX	US20563P1012	2201908
12/31/2019	COMSCORE INC	INTERNET	20,501.000	20564W105	SCOR	US20564W1053	B1YWRF2
12/31/2019	COMSCORE INC	INTERNET	7,113.000	20564W105	SCOR	US20564W1053	B1YWRF2
12/31/2019	COMSTOCK RESOURCES INC	OIL & GAS	3,811.000	205768302	CRK	US2057683029	BD82PS1
12/31/2019	COMTECH TELECOMMUNICATIONS COR	ELECTRONICS	11,800.000	205826209	CMTL	US2058262096	2215341
12/31/2019	COMTECH TELECOMMUNICATIONS COR	ELECTRONICS	14,798.000	205826209	CMTL	US2058262096	2215341
12/31/2019	CONAGRA BRANDS INC	FOOD PROCESSING	143,166.000	205887102	CAG	US2058871029	2215460
12/31/2019	CONCERT PHARMACEUTICALS INC	PHARMACEUTICALS	8,245.000	206022105	CNCE	US2060221056	BJS9432
12/31/2019	CONCERT PHARMACEUTICALS INC	PHARMACEUTICALS	10,400.000	206022105	CNCE	US2060221056	BJS9432
12/31/2019	CONCHO RESOURCES INC	OIL & GAS	58,899.000	20605P101	CXO	US20605P1012	B1YWRF7
12/31/2019	CONDUENT INC	COMPUTERS	91,223.000	206787103	CNDT	US2067871036	BYWLRV8
12/31/2019	CONDUENT INC	COMPUTERS	76,108.000	206787103	CNDT	US2067871036	BYWLRV8
12/31/2019	ESC CONCORD CAMERA CORP	OTHER	2,316.000	206ESC998		DUM206ESC998	
12/31/2019	CONFORMIS INC	HEALTH CARE	6,989.000	20717E101	CFMS	US20717E1010	BYP4YB3
12/31/2019	CONMED CORP	HEALTH CARE	14,836.000	207410101	CNMD	US2074101013	2216010

12/31/2019	CONMED CORP	HEALTH CARE	9,571.000	207410101	CNMD	US2074101013	2216010
12/31/2019	CONNECTONE BANCORP INC	BANKS	19,439.000	20786W107	CNOB	US20786W1071	BNQ4YF9
12/31/2019	CONNECTONE BANCORP INC	BANKS	15,372.000	20786W107	CNOB	US20786W1071	BNQ4YF9
12/31/2019	CONN'S INC	RETAIL	9,588.000	208242107	CONN	US2082421072	2925792
12/31/2019	CONN'S INC	RETAIL	19,201.000	208242107	CONN	US2082421072	2925792
12/31/2019	CONOCOPHILLIPS	OIL & GAS	41,749.000	20825C104	COP	US20825C1045	2685717
12/31/2019	CONOCOPHILLIPS	OIL & GAS	328,920.000	20825C104	COP	US20825C1045	2685717
12/31/2019	CONSOL ENERGY INC	COAL	13,987.000	20854L108	CEIX	US20854L1089	BF4L070
12/31/2019	CONSOL ENERGY INC	COAL	17,058.000	20854L108	CEIX	US20854L1089	BF4L070
12/31/2019	CONSOLIDATED COMMUNICATIONS HO	TELECOMMUNICATIONS	39,465.000	209034107	CNSL	US2090341072	B07LSQ7
12/31/2019	CONSOLIDATED COMMUNICATIONS HO	TELECOMMUNICATIONS	35,706.000	209034107	CNSL	US2090341072	B07LSQ7
12/31/2019	CONSOLIDATED EDISON INC	ELECTRIC	12,234.000	209115104	ED	US2091151041	2216850
12/31/2019	CONSOLIDATED EDISON INC	ELECTRIC	97,741.000	209115104	ED	US2091151041	2216850
12/31/2019	CONSOLIDATED-TOMOKA LAND CO	REAL ESTATE MANAGEMENT & C	1,900.000	210226106	CTO	US2102261060	2218704
12/31/2019	CONSOLIDATED-TOMOKA LAND CO	REAL ESTATE MANAGEMENT & C	1,813.000	210226106	CTO	US2102261060	2218704
12/31/2019	CONSTELLATION BRANDS INC	BEVERAGES	49,290.000	21036P108	STZ	US21036P1084	2170473
12/31/2019	CONSTELLATION PHARMACEUTICALS	BIOTECHNOLOGY	8,059.000	210373106	CNST	US2103731061	BDD19S1
12/31/2019	CONSTRUCTION PARTNERS INC	ENGINEERING & CONSTRUCTION	2,860.000	21044C107	ROAD	US21044C1071	BDT5M66
12/31/2019	CONSTRUCTION PARTNERS INC	ENGINEERING & CONSTRUCTION	5,656.000	21044C107	ROAD	US21044C1071	BDT5M66
12/31/2019	CONTAINER STORE GROUP INC/THE	RETAIL	18,359.000	210751103	TCS	US2107511030	BFWGXQ7
12/31/2019	CONTAINER STORE GROUP INC/THE	RETAIL	7,800.000	210751103	TCS	US2107511030	BFWGXQ7
12/31/2019	CONTANGO OIL & GAS CO	OIL & GAS	12,688.000	21075N204	MCF	US21075N2045	2752945
12/31/2019	CONTINENTAL BUILDING PRODUCTS	BUILDING MATERIALS	9,164.000	211171103	CBPX	US2111711030	BJBQ1S4
12/31/2019	CONTINENTAL BUILDING PRODUCTS	BUILDING MATERIALS	19,749.000	211171103	CBPX	US2111711030	BJBQ1S4
12/31/2019	CONTURA ENERGY INC	MINING	7,611.000	21241B100	CTRA	US21241B1008	BZ02V30
12/31/2019	COOPER COS INC/THE	HEALTH CARE	14,690.000	216648402	COO	US2166484020	2222631
12/31/2019	COOPER COS INC/THE	HEALTH CARE	1,779.000	216648402	COO	US2166484020	2222631
12/31/2019	COOPER-STANDARD HOLDINGS INC	AUTO PARTS & EQUIPMENT	9,019.000	21676P103	CPS	US21676P1030	B51JS17
12/31/2019	COOPER-STANDARD HOLDINGS INC	AUTO PARTS & EQUIPMENT	9,482.000	21676P103	CPS	US21676P1030	B51JS17
12/31/2019	COOPER TIRE & RUBBER CO	AUTO PARTS & EQUIPMENT	32,824.000	216831107	CTB	US2168311072	2222608
12/31/2019	COOPER TIRE & RUBBER CO	AUTO PARTS & EQUIPMENT	25,722.000	216831107	CTB	US2168311072	2222608
12/31/2019	COPART INC	WHOLESALE DIST	59,151.000	217204106	CPRT	US2172041061	2208073
12/31/2019	CORBUS PHARMACEUTICALS HOLDING	PHARMACEUTICALS	27,821.000	21833P103	CRBP	US21833P1030	BRYGB65
12/31/2019	CORCEPT THERAPEUTICS INC	PHARMACEUTICALS	49,600.000	218352102	CORT	US2183521028	B00SCY1
12/31/2019	CORE-MARK HOLDING CO INC	WHOLESALE DIST	20,089.000	218681104	CORE	US2186811046	B0637B2
12/31/2019	CORE-MARK HOLDING CO INC	WHOLESALE DIST	23,232.000	218681104	CORE	US2186811046	B0637B2
12/31/2019	CORE MOLDING TECHNOLOGIES INC	MISC MANUFACTURER	4,670.000	218683100	CMT	US2186831002	2761123
12/31/2019	CORESITE REALTY CORP	EQUITY REIT (REAL ESTATE INVE	29,778.000	21870Q105	COR	US21870Q1058	B3T3VV8
12/31/2019	CORENERGY INFRASTRUCTURE TRUST	EQUITY REIT (REAL ESTATE INVE	6,530.000	21870U502	CORR	US21870U5020	BZ4BVL1
12/31/2019	CORELOGIC INC/UNITED STATES	COMMERCIAL SERVICES	62,830.000	21871D103	CLGX	US21871D1037	B5541Y2
12/31/2019	CORECIVIC INC	EQUITY REIT (REAL ESTATE INVE	60,452.000	21871N101	CXW	US21871N1019	BZ8VC58
12/31/2019	CORECIVIC INC	EQUITY REIT (REAL ESTATE INVE	94,100.000	21871N101	CXW	US21871N1019	BZ8VC58
12/31/2019	COREPOINT LODGING INC	EQUITY REIT (REAL ESTATE INVE	21,056.000	21872L104	CPLG	US21872L1044	BDTMRB7
12/31/2019	COREPOINT LODGING INC	EQUITY REIT (REAL ESTATE INVE	30,224.000	21872L104	CPLG	US21872L1044	BDTMRB7
12/31/2019	CORIUM INTL INC &	PHARMACEUTICALS	13,000.000	218CVR918		US218CVR9187	
12/31/2019	CORMEDIX INC	PHARMACEUTICALS	940.000	21900C308	CRMD	US21900C3088	BJOLT31

12/31/2019	CORNERSTONE BUILDING BRANDS IN	BUILDING MATERIALS	20,711.000	21925D109	CNR	US21925D1090	BJXSDX7
12/31/2019	CORNERSTONE BUILDING BRANDS IN	BUILDING MATERIALS	20,700.000	21925D109	CNR	US21925D1090	BJXSDX7
12/31/2019	CORNERSTONE ONDEMAND INC	SOFTWARE	30,096.000	21925Y103	CSOD	US21925Y1038	B404719
12/31/2019	CORNING INC	TELECOMMUNICATIONS	235,756.000	219350105	GLW	US2193501051	2224701
12/31/2019	CORPORATE OFFICE PROPERTIES TR	EQUITY REIT (REAL ESTATE INVE	88,540.000	22002T108	OFC	US22002T1088	2756152
12/31/2019	CORTEVA INC	BIOTECHNOLOGY	224,687.998	22052L104	CTVA	US22052L1044	BK73B42
12/31/2019	CORTEXME INC	BIOTECHNOLOGY	3,470.000	22053A107	CRTX	US22053A1079	BJL3925
12/31/2019	CORVEL CORP	COMMERCIAL SERVICES	4,417.000	221006109	CRVL	US2210061097	2347277
12/31/2019	COSTCO WHOLESALE CORP	RETAIL	132,305.000	22160K105	COST	US22160K1051	2701271
12/31/2019	COSTAR GROUP INC	COMMERCIAL SERVICES	34,938.000	22160N109	CSGP	US22160N1090	2262864
12/31/2019	COTY INC	COSMETICS/PERSONAL CARE	90,250.000	222070203	COTY	US2220702037	BBBSMJ2
12/31/2019	COTY INC	COSMETICS/PERSONAL CARE	38,669.000	222070203	COTY	US2220702037	BBBSMJ2
12/31/2019	COUPA SOFTWARE INC	SOFTWARE	50,031.000	22266L106	COUP	US22266L1061	BD87XR1
12/31/2019	COUSINS PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	115,960.000	222795502	CUZ	US2227955026	BJP0MF6
12/31/2019	COUSINS PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	34,122.000	222795502	CUZ	US2227955026	BJP0MF6
12/31/2019	COVANTA HOLDING CORP	ENVIRONMENTAL CONTROL	61,033.000	22282E102	CVA	US22282E1029	2255778
12/31/2019	COVENANT TRANSPORTATION GROUP	TRANSPORTATION	6,000.000	22284P105	CVTI	US22284P1057	2200853
12/31/2019	COVENANT TRANSPORTATION GROUP	TRANSPORTATION	8,358.000	22284P105	CVTI	US22284P1057	2200853
12/31/2019	COVETRUS INC	SOFTWARE	41,459.000	22304C100	CVET	US22304C1009	BHZSB82
12/31/2019	COVIA HOLDINGS CORP	MINING	15,100.000	22305A103	CVIA	US22305A1034	BDFKZH7
12/31/2019	COWEN INC	DIVERSIFIED FINANCIAL SERVI	13,600.000	223622606	COWN	US2236226062	BZ1J497
12/31/2019	COWEN INC	DIVERSIFIED FINANCIAL SERVI	16,647.000	223622606	COWN	US2236226062	BZ1J497
12/31/2019	CRACKER BARREL OLD COUNTRY STO	RETAIL	19,011.000	22410J106	CBRL	US22410J1060	2231091
12/31/2019	CRACKER BARREL OLD COUNTRY STO	RETAIL	11,350.000	22410J106	CBRL	US22410J1060	2231091
12/31/2019	CRAFT BREW ALLIANCE INC	BEVERAGES	13,003.000	224122101	BREW	US2241221017	2723350
12/31/2019	CRAFT BREW ALLIANCE INC	BEVERAGES	6,200.000	224122101	BREW	US2241221017	2723350
12/31/2019	CRANE CO	MACHINERY - DIVERSIFIED	699.000	224399105	CR	US2243991054	2231897
12/31/2019	CRANE CO	MACHINERY - DIVERSIFIED	40,282.000	224399105	CR	US2243991054	2231897
12/31/2019	CREE INC	SEMICONDUCTORS	85,104.000	225447101	CREE	US2254471012	2232351
12/31/2019	CRINETICS PHARMACEUTICALS INC	BIOTECHNOLOGY	4,371.000	22663K107	CRNX	US22663K1079	BDD19F8
12/31/2019	CROCS INC	APPAREL	33,875.000	227046109	CROX	US2270461096	B0T7Z62
12/31/2019	CROSS COUNTRY HEALTHCARE INC	COMMERCIAL SERVICES	25,053.000	227483104	CCRN	US2274831047	2809056
12/31/2019	CROSS COUNTRY HEALTHCARE INC	COMMERCIAL SERVICES	17,300.000	227483104	CCRN	US2274831047	2809056
12/31/2019	CROWN CASTLE INTERNATIONAL COR	EQUITY REIT (REAL ESTATE INVE	123,721.000	22822V101	CCI	US22822V1017	BTGQCX1
12/31/2019	CRYOLIFE INC	HEALTH CARE	18,796.000	228903100	CRY	US2289031005	2239017
12/31/2019	CRYOPORT INC	TRANSPORTATION	13,900.000	229050307	CYRX	US2290503075	BY2ZKK0
12/31/2019	CUBIC CORP	COMPUTERS	16,474.000	229669106	CUB	US2296691064	2239266
12/31/2019	CUBIC CORP	COMPUTERS	12,112.000	229669106	CUB	US2296691064	2239266
12/31/2019	CUE BIOPHARMA INC	BIOTECHNOLOGY	8,600.000	22978P106	CUE	US22978P1066	BD9G8M7
12/31/2019	CULLEN/FROST BANKERS INC	BANKS	44,985.000	229899109	CFR	US2298991090	2239556
12/31/2019	CULP INC	TEXTILES	5,400.000	230215105	CULP	US2302151053	2239794
12/31/2019	CULP INC	TEXTILES	7,098.000	230215105	CULP	US2302151053	2239794
12/31/2019	CUMBERLAND PHARMACEUTICALS INC	PHARMACEUTICALS	7,042.000	230770109	CPIX	US2307701092	B23WLP8
12/31/2019	CUMMINS INC	AUTO MANUFACTURERS	5,689.000	231021106	CMI	US2310211063	2240202
12/31/2019	CUMMINS INC	AUTO MANUFACTURERS	47,099.000	231021106	CMI	US2310211063	2240202
12/31/2019	CUMULUS MEDIA INC	MEDIA	1,625.000	231082801	CMLS	US2310828015	BGC2LM4

12/31/2019	CUMULUS MEDIA INC	MEDIA	8,727.000	231082801	CMLS	US2310828015	BGC2LM4
12/31/2019	CURO GROUP HOLDINGS CORP	DIVERSIFIED FINANCIAL SERVICI	5,700.000	23131L107	CURO	US23131L1070	BD2BVF3
12/31/2019	CURTISS-WRIGHT CORP	MACHINERY - DIVERSIFIED	33,730.000	231561101	CW	US2315611010	2241205
12/31/2019	CUSTOMERS BANCORP INC	BANKS	14,300.000	23204G100	CUBI	US23204G1004	B6XHXY4
12/31/2019	CUSTOMERS BANCORP INC	BANKS	12,392.000	23204G100	CUBI	US23204G1004	B6XHXY4
12/31/2019	CUTERA INC	HEALTH CARE	6,600.000	232109108	CUTR	US2321091082	2839741
12/31/2019	CYBEROPTICS CORP	ELECTRONICS	3,987.000	232517102	CYBE	US2325171021	2242372
12/31/2019	CYCLERION THERAPEUTICS INC	PHARMACEUTICALS	7,157.000	23255M105	CYCN	US23255M1053	BJHGB11
12/31/2019	CYMABAY THERAPEUTICS INC	BIOTECHNOLOGY	30,324.000	23257D103	CBAY	US23257D1037	BJ3WDH3
12/31/2019	CYMABAY THERAPEUTICS INC	BIOTECHNOLOGY	3,966.000	23257D103	CBAY	US23257D1037	BJ3WDH3
12/31/2019	CYPRESS SEMICONDUCTOR CORP	SEMICONDUCTORS	291,805.000	232806109	CY	US2328061096	2244549
12/31/2019	CYTOKINETICS INC	PHARMACEUTICALS	22,400.000	23282W605	CYTK	US23282W6057	BBBSBJ5
12/31/2019	CYRUSONE INC	EQUITY REIT (REAL ESTATE INVE	89,442.000	23283R100	CONE	US23283R1005	B7YRLH9
12/31/2019	CYTOSORBENTS CORP	HEALTH CARE	14,500.000	23283X206	CTSO	US23283X2062	BTCB1L1
12/31/2019	CYTOMX THERAPEUTICS INC	BIOTECHNOLOGY	21,700.000	23284F105	CTMX	US23284F1057	BYWVVTY5
12/31/2019	DMC GLOBAL INC	OIL & GAS SERVICES	8,459.000	23291C103	BOOM	US23291C1036	BYN8NH6
12/31/2019	DASAN ZHONG SOLUTIONS INC	TELECOMMUNICATIONS	2,900.000	23305L206	DZSI	US23305L2060	BF01YG1
12/31/2019	DASAN ZHONG SOLUTIONS INC	TELECOMMUNICATIONS	1,360.000	23305L206	DZSI	US23305L2060	BF01YG1
12/31/2019	DR HORTON INC	HOME BUILDERS	103,562.000	23331A109	DHI	US23331A1097	2250687
12/31/2019	DHI GROUP INC	INTERNET	32,550.000	23331S100	DHX	US23331S1006	BWX70S9
12/31/2019	DHI GROUP INC	INTERNET	1,030.000	23331S100	DHX	US23331S1006	BWX70S9
12/31/2019	DSP GROUP INC	SEMICONDUCTORS	4,307.000	23332B106	DSPG	US23332B1061	2275680
12/31/2019	DSP GROUP INC	SEMICONDUCTORS	10,135.000	23332B106	DSPG	US23332B1061	2275680
12/31/2019	DTE ENERGY CO	ELECTRIC	57,481.000	233331107	DTE	US2333311072	2280220
12/31/2019	DXP ENTERPRISES INC/TX	MACHINERY - DIVERSIFIED	8,194.000	233377407	DXPE	US2333774071	2276627
12/31/2019	DXP ENTERPRISES INC/TX	MACHINERY - DIVERSIFIED	8,122.000	233377407	DXPE	US2333774071	2276627
12/31/2019	DXC TECHNOLOGY CO	COMPUTERS	81,998.000	23355L106	DXC	US23355L1061	BYXD7B3
12/31/2019	DXC TECHNOLOGY CO	COMPUTERS	69,532.000	23355L106	DXC	US23355L1061	BYXD7B3
12/31/2019	DAILY JOURNAL CORP	SOFTWARE	554.000	233912104	DJCO	US2339121046	2251583
12/31/2019	DAKTRONICS INC	HOME FURNISHINGS	17,500.000	234264109	DAKT	US2342641097	2254010
12/31/2019	DAKTRONICS INC	HOME FURNISHINGS	24,937.000	234264109	DAKT	US2342641097	2254010
12/31/2019	DANA INC	AUTO PARTS & EQUIPMENT	113,720.000	235825205	DAN	US2358252052	B2PFJR3
12/31/2019	DANA INC	AUTO PARTS & EQUIPMENT	76,104.000	235825205	DAN	US2358252052	B2PFJR3
12/31/2019	DANA INC	AUTO PARTS & EQUIPMENT	69,743.000	235825205	DAN	US2358252052	B2PFJR3
12/31/2019	DANAHER CORP	HEALTH CARE	191,154.000	235851102	DHR	US2358511028	2250870
12/31/2019	DARDEN RESTAURANTS INC	RETAIL	36,175.000	237194105	DRI	US2371941053	2289874
12/31/2019	DARLING INGREDIENTS INC	AGRICULTURE	77,950.000	237266101	DAR	US2372661015	2250289
12/31/2019	DARLING INGREDIENTS INC	AGRICULTURE	91,725.000	237266101	DAR	US2372661015	2250289
12/31/2019	DASEKE INC	TRANSPORTATION	20,000.000	23753F107	DSKE	US23753F1075	BF00KC6
12/31/2019	DASEKE INC	TRANSPORTATION	18,006.000	23753F107	DSKE	US23753F1075	BF00KC6
12/31/2019	DATA I/O CORP	COMPUTERS	2,909.000	237690102	DAIO	US2376901029	2257398
12/31/2019	DATADOG INC	SOFTWARE	70,266.000	23804L103	DDOG	US23804L1035	BKT9Y49
12/31/2019	DAVE & BUSTER'S ENTERTAINMENT	RETAIL	18,024.000	238337109	PLAY	US2383371091	B8SW166
12/31/2019	DAVITA INC	HEALTH CARE SERVICES	29,470.000	23918K108	DVA	US23918K1088	2898087
12/31/2019	DAVITA INC	HEALTH CARE SERVICES	39,508.000	23918K108	DVA	US23918K1088	2898087
12/31/2019	DAWSON GEOPHYSICAL CO	OIL & GAS SERVICES	10,533.000	239360100	DWSN	US2393601008	BVG76G9

12/31/2019	DEAN FOODS CO	FOOD PROCESSING	36,463.000	242370203	DFODQ	US2423702032	BD5JS97
12/31/2019	DECIPHERA PHARMACEUTICALS INC	BIOTECHNOLOGY	9,481.000	24344T101	DCPH	US24344T1016	BZ1LFB2
12/31/2019	DECIPHERA PHARMACEUTICALS INC	BIOTECHNOLOGY	19,096.000	24344T101	DCPH	US24344T1016	BZ1LFB2
12/31/2019	DECKERS OUTDOOR CORP	APPAREL	53,095.000	243537107	DECK	US2435371073	2267278
12/31/2019	DECKERS OUTDOOR CORP	APPAREL	14,107.000	243537107	DECK	US2435371073	2267278
12/31/2019	DECKERS OUTDOOR CORP	APPAREL	22,105.000	243537107	DECK	US2435371073	2267278
12/31/2019	DEERE & CO	MACHINERY - DIVERSIFIED	11,247.000	244199105	DE	US2441991054	2261203
12/31/2019	DEERE & CO	MACHINERY - DIVERSIFIED	94,450.000	244199105	DE	US2441991054	2261203
12/31/2019	DEL TACO RESTAURANTS INC	RETAIL	15,100.000	245496104	TACO	US2454961044	BYTJZG6
12/31/2019	DEL TACO RESTAURANTS INC	RETAIL	20,537.000	245496104	TACO	US2454961044	BYTJZG6
12/31/2019	DELEK US HOLDINGS INC	OIL & GAS	240,879.000	24665A103	DK	US24665A1034	BF5P189
12/31/2019	DELEK US HOLDINGS INC	OIL & GAS	38,541.000	24665A103	DK	US24665A1034	BF5P189
12/31/2019	DELEK US HOLDINGS INC	OIL & GAS	38,346.000	24665A103	DK	US24665A1034	BF5P189
12/31/2019	DELTA AIR LINES INC	AIRLINES	173,680.000	247361702	DAL	US2473617023	B1W9D46
12/31/2019	DELTA APPAREL INC	APPAREL	2,127.000	247368103	DLA	US2473681037	2603247
12/31/2019	DENBURY RESOURCES INC	OIL & GAS	228,914.000	247916208	DNR	US2479162081	2418474
12/31/2019	DENBURY RESOURCES INC	OIL & GAS	145,754.000	247916208	DNR	US2479162081	2418474
12/31/2019	DELTA FINL CORP	FINANCIAL SERVICES	7,400.000	247918105		US2479181057	2264116
12/31/2019	DELUXE CORP	DIVERSIFIED FINANCIAL SERVI	19,855.000	248019101	DLX	US2480191012	2260363
12/31/2019	DELUXE CORP	DIVERSIFIED FINANCIAL SERVI	17,581.000	248019101	DLX	US2480191012	2260363
12/31/2019	DELUXE CORP	DIVERSIFIED FINANCIAL SERVI	33,266.000	248019101	DLX	US2480191012	2260363
12/31/2019	DENALI THERAPEUTICS INC	BIOTECHNOLOGY	23,185.000	24823R105	DNLI	US24823R1059	BD2B4V0
12/31/2019	DENNY'S CORP	RETAIL	31,063.000	24869P104	DENN	US24869P1049	2250580
12/31/2019	DENTSPLY SIRONA INC	HEALTH CARE	8,741.000	24906P109	XRAY	US24906P1093	BYNPPC6
12/31/2019	DENTSPLY SIRONA INC	HEALTH CARE	68,527.000	24906P109	XRAY	US24906P1093	BYNPPC6
12/31/2019	DERMIRA INC	PHARMACEUTICALS	16,900.000	24983L104	DERM	US24983L1044	BQZJ3G0
12/31/2019	DESIGNER BRANDS INC	RETAIL	34,170.000	250565108	DBI	US2505651081	BJ9J282
12/31/2019	DESIGNER BRANDS INC	RETAIL	33,433.000	250565108	DBI	US2505651081	BJ9J282
12/31/2019	DESTINATION XL GROUP INC	RETAIL	1,498.000	25065K104	DXLG	US25065K1043	B86P8R7
12/31/2019	DEVON ENERGY CORP	OIL & GAS	64,026.000	25179M103	DVN	US25179M1036	2480677
12/31/2019	DEVON ENERGY CORP	OIL & GAS	13,832.000	25179M103	DVN	US25179M1036	2480677
12/31/2019	DEVON ENERGY CORP	OIL & GAS	121,688.000	25179M103	DVN	US25179M1036	2480677
12/31/2019	DEXCOM INC	PHARMACEUTICALS	89,251.000	252131107	DXCM	US2521311074	B0796X4
12/31/2019	DIAMOND HILL INVESTMENT GROUP	DIVERSIFIED FINANCIAL SERVI	1,600.000	25264R207	DHIL	US25264R2076	2801137
12/31/2019	DIAMOND OFFSHORE DRILLING INC	OIL & GAS	32,272.000	25271C102	DO	US25271C1027	2261021
12/31/2019	DIAMOND OFFSHORE DRILLING INC	OIL & GAS	57,623.000	25271C102	DO	US25271C1027	2261021
12/31/2019	DIAMONDROCK HOSPITALITY CO	EQUITY REIT (REAL ESTATE INVE	105,516.000	252784301	DRH	US2527843013	B090B96
12/31/2019	DIAMONDROCK HOSPITALITY CO	EQUITY REIT (REAL ESTATE INVE	104,845.000	252784301	DRH	US2527843013	B090B96
12/31/2019	DIAMONDBACK ENERGY INC	OIL & GAS	48,698.000	25278X109	FANG	US25278X1090	B7Y8YR3
12/31/2019	DICERNA PHARMACEUTICALS INC	BIOTECHNOLOGY	27,497.000	253031108	DRNA	US2530311081	BJ62Z07
12/31/2019	DICERNA PHARMACEUTICALS INC	BIOTECHNOLOGY	39,100.000	253031108	DRNA	US2530311081	BJ62Z07
12/31/2019	DICK'S SPORTING GOODS INC	RETAIL	27,214.000	253393102	DKS	US2533931026	2969637
12/31/2019	DICK'S SPORTING GOODS INC	RETAIL	50,249.000	253393102	DKS	US2533931026	2969637
12/31/2019	DIEBOLD NIXDORF INC	COMPUTERS	38,712.000	253651103	DBD	US2536511031	2269229
12/31/2019	DIGI INTERNATIONAL INC	SOFTWARE	13,931.000	253798102	DGII	US2537981027	2269661
12/31/2019	DIGI INTERNATIONAL INC	SOFTWARE	18,394.000	253798102	DGII	US2537981027	2269661

12/31/2019	DIGIMARC CORP	ELECTRONICS	5,500.000	25381B101	DMRC	US25381B1017	B3F05P5
12/31/2019	DIGIRAD CORP	HEALTH CARE SERVICES	1,140.500	253827703	DRAD	US2538277037	BK7Y316
12/31/2019	DIGITAL REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	62,234.000	253868103	DLR	US2538681030	B03GQS4
12/31/2019	DIME COMMUNITY BANCSHARES INC	SAVINGS & LOANS	16,015.000	253922108	DCOM	US2539221083	2034148
12/31/2019	DIME COMMUNITY BANCSHARES INC	SAVINGS & LOANS	19,591.000	253922108	DCOM	US2539221083	2034148
12/31/2019	DIGITAL TURBINE INC	SOFTWARE	26,207.000	25400W102	APPS	US25400W1027	BVFNZL6
12/31/2019	DILLARD'S INC	RETAIL	5,600.000	254067101	DDS	US2540671011	2269768
12/31/2019	DILLARD'S INC	RETAIL	17,582.000	254067101	DDS	US2540671011	2269768
12/31/2019	DILLARD'S INC	RETAIL	7,789.000	254067101	DDS	US2540671011	2269768
12/31/2019	DINE BRANDS GLOBAL INC	RETAIL	1,538.000	254423106	DIN	US2544231069	2456957
12/31/2019	DINE BRANDS GLOBAL INC	RETAIL	8,321.000	254423106	DIN	US2544231069	2456957
12/31/2019	DIODES INC	SEMICONDUCTORS	21,271.000	254543101	DIOD	US2545431015	2270500
12/31/2019	DIODES INC	SEMICONDUCTORS	20,190.000	254543101	DIOD	US2545431015	2270500
12/31/2019	DIPLOMAT PHARMACY INC	PHARMACEUTICALS	22,333.000	25456K101	DPLO	US25456K1016	BRB38H9
12/31/2019	DIPLOMAT PHARMACY INC	PHARMACEUTICALS	27,613.000	25456K101	DPLO	US25456K1016	BRB38H9
12/31/2019	WALT DISNEY CO/THE	MEDIA	539,794.000	254687106	DIS	US2546871060	2270726
12/31/2019	WALT DISNEY CO/THE	MEDIA	68,100.000	254687106	DIS	US2546871060	2270726
12/31/2019	DISCOVER FINANCIAL SERVICES	DIVERSIFIED FINANCIAL SERVI	95,539.000	254709108	DFS	US2547091080	B1YLC43
12/31/2019	DISCOVERY INC	MEDIA	41,837.000	25470F104	DISCA	US25470F1049	B3D7K31
12/31/2019	DISCOVERY INC	MEDIA	101,028.000	25470F302	DISCK	US25470F3029	B3D7KG4
12/31/2019	DISH NETWORK CORP	MEDIA	75,665.000	25470M109	DISH	US25470M1099	2303581
12/31/2019	DIXIE GROUP INC/THE	TEXTILES	2,782.000	255519100	DXYN	US2555191004	2271893
12/31/2019	DOCUSIGN INC	SOFTWARE	237,291.000	256163106	DOCU	US2561631068	BFYT7B7
12/31/2019	DOLLAR GENERAL CORP	RETAIL	76,110.000	256677105	DG	US2566771059	B5B1S13
12/31/2019	DOLLAR TREE INC	RETAIL	71,382.000	256746108	DLTR	US2567461080	2272476
12/31/2019	DOMINION ENERGY INC	ELECTRIC	245,920.000	25746U109	D	US25746U1097	2542049
12/31/2019	DOMINO'S PIZZA INC	RETAIL	32,317.000	25754A201	DPZ	US25754A2015	B01SD70
12/31/2019	DOMO INC	SOFTWARE	8,528.000	257554105	DOMO	US2575541055	BFZNZC5
12/31/2019	DOMTAR CORP	FOREST PRODUCTS & PAPER	45,253.000	257559203	UFS	US2575592033	B1T84Z4
12/31/2019	DOMTAR CORP	FOREST PRODUCTS & PAPER	29,710.000	257559203	UFS	US2575592033	B1T84Z4
12/31/2019	DONALDSON CO INC	MISC MANUFACTURER	99,999.000	257651109	DCI	US2576511099	2276467
12/31/2019	DONEGAL GROUP INC	INSURANCE	4,600.000	257701201	DGICA	US2577012014	2752730
12/31/2019	DONEGAL GROUP INC	INSURANCE	16,983.000	257701201	DGICA	US2577012014	2752730
12/31/2019	RR DONNELLEY & SONS CO	COMMERCIAL SERVICES	34,400.000	257867200	RRD	US2578672006	BYND5W0
12/31/2019	DONNELLEY FINANCIAL SOLUTIONS	SOFTWARE	17,134.000	25787G100	DFIN	US25787G1004	BYND5T7
12/31/2019	DONNELLEY FINANCIAL SOLUTIONS	SOFTWARE	9,392.000	25787G100	DFIN	US25787G1004	BYND5T7
12/31/2019	DORMAN PRODUCTS INC	AUTO PARTS & EQUIPMENT	13,980.000	258278100	DORM	US2582781009	2718594
12/31/2019	DOUGLAS EMMETT INC	EQUITY REIT (REAL ESTATE INVE	130,235.000	25960P109	DEI	US25960P1093	B1G3M58
12/31/2019	DOUGLAS DYNAMICS INC	AUTO PARTS & EQUIPMENT	11,303.000	25960R105	PLOW	US25960R1059	B3N5WD9
12/31/2019	DOVA PHARMACEUTICALS INC	PHARMACEUTICALS	5,700.000	259CVR017		US259CVR0178	
12/31/2019	DOVER CORP	MACHINERY - DIVERSIFIED	44,406.000	260003108	DOV	US2600031080	2278407
12/31/2019	DOVER MOTORSPORTS INC	ENTERTAINMENT	6,021.000	260174107	DVD	US2601741075	2278418
12/31/2019	DOW INC	CHEMICALS	224,687.998	260557103	DOW	US2605571031	BHXCF84
12/31/2019	DRIL-QUIP INC	OIL & GAS SERVICES	19,771.000	262037104	DRQ	US2620371045	2116767
12/31/2019	DRIL-QUIP INC	OIL & GAS SERVICES	18,016.000	262037104	DRQ	US2620371045	2116767
12/31/2019	DRIVE SHACK INC	LEISURE TIME	29,400.000	262077100	DS	US2620771004	BD8QHD2

12/31/2019	DUCOMMUN INC	AEROSPACE/DEFENSE	7,245.000	264147109	DCO	US2641471097	2283229
12/31/2019	DUCOMMUN INC	AEROSPACE/DEFENSE	5,200.000	264147109	DCO	US2641471097	2283229
12/31/2019	DUKE REALTY CORP	EQUITY REIT (REAL ESTATE INVE	109,959.000	264411505	DRE	US2644115055	2284084
12/31/2019	DUKE ENERGY CORP	ELECTRIC	216,686.000	26441C204	DUK	US26441C2044	B7VD3F2
12/31/2019	DULUTH HOLDINGS INC	RETAIL	4,000.000	26443V101	DLTH	US26443V1017	BYP97Q4
12/31/2019	DUNKIN' BRANDS GROUP INC	RETAIL	65,456.000	265504100	DNKN	US2655041000	B3LHT03
12/31/2019	DUPONT DE NEMOURS INC	CHEMICALS	224,687.998	26614N102	DD	US26614N1028	BK0VN47
12/31/2019	DYCOM INDUSTRIES INC	ENGINEERING & CONSTRUCTION	13,118.000	267475101	DY	US2674751019	2289841
12/31/2019	DYCOM INDUSTRIES INC	ENGINEERING & CONSTRUCTION	24,908.000	267475101	DY	US2674751019	2289841
12/31/2019	DYCOM INDUSTRIES INC	ENGINEERING & CONSTRUCTION	16,124.000	267475101	DY	US2674751019	2289841
12/31/2019	DYADIC INTL INC WT	HEALTH CARE	4,700.000				
12/31/2019	DYNAVAX TECHNOLOGIES CORP	BIOTECHNOLOGY	31,721.000	268158201	DVAX	US2681582019	BRJZSK0
12/31/2019	DYNEX CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	11,444.000	26817Q886	DX	US26817Q8868	BJN4K01
12/31/2019	ELF BEAUTY INC	COSMETICS/PERSONAL CARE	18,406.000	26856L103	ELF	US26856L1035	BDDQ975
12/31/2019	ELF BEAUTY INC	COSMETICS/PERSONAL CARE	10,800.000	26856L103	ELF	US26856L1035	BDDQ975
12/31/2019	EL POLLO LOCO HOLDINGS INC	RETAIL	10,400.000	268603107	LOCO	US2686031079	BP857F5
12/31/2019	EL POLLO LOCO HOLDINGS INC	RETAIL	19,931.000	268603107	LOCO	US2686031079	BP857F5
12/31/2019	EOG RESOURCES INC	OIL & GAS	173,418.000	26875P101	EOG	US26875P1012	2318024
12/31/2019	EQT CORP	OIL & GAS	201,990.000	26884L109	EQT	US26884L1098	2319414
12/31/2019	EQT CORP	OIL & GAS	36,925.000	26884L109	EQT	US26884L1098	2319414
12/31/2019	EPR PROPERTIES	EQUITY REIT (REAL ESTATE INVE	61,992.000	26884U109	EPR	US26884U1097	B8XXZP1
12/31/2019	ERA GROUP INC	OIL & GAS SERVICES	15,955.000	26885G109	ERA	US26885G1094	B8KM2D8
12/31/2019	ERA GROUP INC	OIL & GAS SERVICES	9,800.000	26885G109	ERA	US26885G1094	B8KM2D8
12/31/2019	EAGLE BANCORP INC	BANKS	17,046.000	268948106	EGBN	US2689481065	2648055
12/31/2019	EAGLE BANCORP INC	BANKS	12,132.000	268948106	EGBN	US2689481065	2648055
12/31/2019	E*TRADE FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICE	68,062.000	269246401	ETFC	US2692464017	2299011
12/31/2019	EVO PAYMENTS INC	COMMERCIAL SERVICES	15,118.000	26927E104	EVOP	US26927E1047	BG5NSM3
12/31/2019	EVI INDUSTRIES INC	WHOLESALE DIST	1,908.000	26929N102	EVI	US26929N1028	BGSPSG0
12/31/2019	EAGLE MATERIALS INC	BUILDING MATERIALS	32,902.000	26969P108	EXP	US26969P1084	2191399
12/31/2019	EAGLE PHARMACEUTICALS INC/DE	PHARMACEUTICALS	5,376.000	269796108	EGRX	US2697961082	BJH7VB4
12/31/2019	EARTHSTONE ENERGY INC	OIL & GAS	9,506.000	27032D304	ESTE	US27032D3044	BF191W9
12/31/2019	EARTHSTONE ENERGY INC	OIL & GAS	9,200.000	27032D304	ESTE	US27032D3044	BF191W9
12/31/2019	EAST WEST BANCORP INC	BANKS	115,062.000	27579R104	EWBC	US27579R1041	2487407
12/31/2019	EASTERLY GOVERNMENT PROPERTIES	EQUITY REIT (REAL ESTATE INVE	41,055.000	27616P103	DEA	US27616P1030	BVSS693
12/31/2019	EASTERLY GOVERNMENT PROPERTIES	EQUITY REIT (REAL ESTATE INVE	41,081.000	27616P103	DEA	US27616P1030	BVSS693
12/31/2019	EASTERN CO/THE	METAL FABRICATION/HARDWARE	2,700.000	276317104	EML	US2763171046	2300087
12/31/2019	EASTERN CO/THE	METAL FABRICATION/HARDWARE	1,038.000	276317104	EML	US2763171046	2300087
12/31/2019	EASTGROUP PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	30,349.000	277276101	EGP	US2772761019	2455761
12/31/2019	EASTGROUP PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	19,100.000	277276101	EGP	US2772761019	2455761
12/31/2019	EASTMAN CHEMICAL CO	CHEMICALS	41,945.000	277432100	EMN	US2774321002	2298386
12/31/2019	EATON VANCE CORP	DIVERSIFIED FINANCIAL SERVICE	89,398.000	278265103	EV	US2782651036	2301057
12/31/2019	EBAY INC	INTERNET	229,509.000	278642103	EBAY	US2786421030	2293819
12/31/2019	EBIX INC	SOFTWARE	13,228.000	278715206	EBIX	US2787152063	2008400
12/31/2019	EBIX INC	SOFTWARE	3,651.000	278715206	EBIX	US2787152063	2008400
12/31/2019	ECHO GLOBAL LOGISTICS INC	TRANSPORTATION	12,156.000	27875T101	ECHO	US27875T1016	B4M7GZ3
12/31/2019	ECHO GLOBAL LOGISTICS INC	TRANSPORTATION	14,235.000	27875T101	ECHO	US27875T1016	B4M7GZ3

12/31/2019	EHOSTAR CORP	TELECOMMUNICATIONS	25,333.000	278768106	SATS	US2787681061	B2NC471
12/31/2019	ECOLAB INC	CHEMICALS	9,883.000	278865100	ECL	US2788651006	2304227
12/31/2019	ECOLAB INC	CHEMICALS	74,217.000	278865100	ECL	US2788651006	2304227
12/31/2019	EDGEWELL PERSONAL CARE CO	COSMETICS/PERSONAL CARE	42,830.000	28035Q102	EPC	US28035Q1022	BX8ZSB4
12/31/2019	EDGEWELL PERSONAL CARE CO	COSMETICS/PERSONAL CARE	28,398.000	28035Q102	EPC	US28035Q1022	BX8ZSB4
12/31/2019	EDGEWELL PERSONAL CARE CO	COSMETICS/PERSONAL CARE	26,573.000	28035Q102	EPC	US28035Q1022	BX8ZSB4
12/31/2019	EDISON INTERNATIONAL	ELECTRIC	106,864.000	281020107	EIX	US2810201077	2829515
12/31/2019	EDITAS MEDICINE INC	BIOTECHNOLOGY	28,588.000	28106W103	EDIT	US28106W1036	BZ8FPH3
12/31/2019	EDWARDS LIFESCIENCES CORP	HEALTH CARE	7,808.000	28176E108	EW	US28176E1082	2567116
12/31/2019	EDWARDS LIFESCIENCES CORP	HEALTH CARE	61,663.000	28176E108	EW	US28176E1082	2567116
12/31/2019	EGAIN CORP	SOFTWARE	8,600.000	28225C806	EGAN	US28225C8064	2260523
12/31/2019	EHEALTH INC	INSURANCE	11,506.000	28238P109	EHTH	US28238P1093	B1G0F83
12/31/2019	EIDOS THERAPEUTICS INC	BIOTECHNOLOGY	8,268.000	28249H104	EIDX	US28249H1041	BFMLFW2
12/31/2019	EIGER BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	3,748.000	28249U105	EIGR	US28249U1051	BDC6XM9
12/31/2019	8X8 INC	INTERNET	49,697.000	282914100	EGHT	US2829141009	2037170
12/31/2019	EL PASO ELECTRIC CO	ELECTRIC	19,857.000	283677854	EE	US2836778546	2851808
12/31/2019	ELDORADO RESORTS INC	ENTERTAINMENT	32,803.000	28470R102	ERI	US28470R1023	BQXTNW8
12/31/2019	ELDORADO RESORTS INC	ENTERTAINMENT	6,634.000	28470R102	ERI	US28470R1023	BQXTNW8
12/31/2019	ELDORADO RESORTS INC	ENTERTAINMENT	51,616.000	28470R102	ERI	US28470R1023	BQXTNW8
12/31/2019	ELECTROCORE INC	BIOTECHNOLOGY	6,191.000	28531P103	ECOR	US28531P1030	BFMLP44
12/31/2019	ELECTROMED INC	HEALTH CARE	5,023.000	285409108	ELMD	US2854091087	B3WLLH5
12/31/2019	ELECTRONIC ARTS INC	SOFTWARE	89,257.000	285512109	EA	US2855121099	2310194
12/31/2019	ELEMENT SOLUTIONS INC	CHEMICALS	141,666.000	28618M106	ESI	US28618M1062	BJ1C2K1
12/31/2019	ELEVATE CREDIT INC	DIVERSIFIED FINANCIAL SERVICE	10,000.000	28621V101	ELVT	US28621V1017	BDFYV82
12/31/2019	ELLINGTON FINANCIAL INC	INVESTMENT COMPANIES	10,008.000	28852N109	EFC	US28852N1090	BJ7MB31
12/31/2019	ELOXX PHARMACEUTICALS INC	PHARMACEUTICALS	10,900.000	29014R103	ELOX	US29014R1032	BFFWHH1
12/31/2019	EMCORE CORP	SEMICONDUCTORS	10,516.000	290846203	EMKR	US2908462037	B7LD6B9
12/31/2019	EMCOR GROUP INC	ENGINEERING & CONSTRUCTION	8,127.000	29084Q100	EME	US29084Q1004	2474164
12/31/2019	EMCOR GROUP INC	ENGINEERING & CONSTRUCTION	29,549.000	29084Q100	EME	US29084Q1004	2474164
12/31/2019	EMCOR GROUP INC	ENGINEERING & CONSTRUCTION	44,368.000	29084Q100	EME	US29084Q1004	2474164
12/31/2019	EMERGENT BIOSOLUTIONS INC	BIOTECHNOLOGY	25,625.000	29089Q105	EBS	US29089Q1058	B1HJLW5
12/31/2019	EMERGENT BIOSOLUTIONS INC	BIOTECHNOLOGY	15,343.000	29089Q105	EBS	US29089Q1058	B1HJLW5
12/31/2019	EMERSON ELECTRIC CO	ELECTRICAL COMPO & EQUIP	184,401.000	291011104	EMR	US2910111044	2313405
12/31/2019	EMERALD EXPOSITIONS EVENTS INC	COMMERCIAL SERVICES	26,187.000	29103B100	EEX	US29103B1008	BYQHPN0
12/31/2019	EMERALD EXPOSITIONS EVENTS INC	COMMERCIAL SERVICES	12,100.000	29103B100	EEX	US29103B1008	BYQHPN0
12/31/2019	EMERSON RADIO CORP	HOME FURNISHINGS	8,492.000	291087203	MSN	US2910872033	2311380
12/31/2019	EMPLOYERS HOLDINGS INC	INSURANCE	17,389.000	292218104	EIG	US2922181043	B1Q1RR9
12/31/2019	EMPLOYERS HOLDINGS INC	INSURANCE	17,545.000	292218104	EIG	US2922181043	B1Q1RR9
12/31/2019	ENANTA PHARMACEUTICALS INC	PHARMACEUTICALS	9,493.000	29251M106	ENTA	US29251M1062	B9L5200
12/31/2019	ENANTA PHARMACEUTICALS INC	PHARMACEUTICALS	20,783.000	29251M106	ENTA	US29251M1062	B9L5200
12/31/2019	ENANTA PHARMACEUTICALS INC	PHARMACEUTICALS	3,191.000	29251M106	ENTA	US29251M1062	B9L5200
12/31/2019	ENCORE CAPITAL GROUP INC	DIVERSIFIED FINANCIAL SERVICE	16,488.000	292554102	ECPG	US2925541029	2443078
12/31/2019	ENCORE CAPITAL GROUP INC	DIVERSIFIED FINANCIAL SERVICE	13,677.000	292554102	ECPG	US2925541029	2443078
12/31/2019	ENCORE WIRE CORP	ELECTRICAL COMPO & EQUIP	9,595.000	292562105	WIRE	US2925621052	2273446
12/31/2019	ENCORE WIRE CORP	ELECTRICAL COMPO & EQUIP	10,364.000	292562105	WIRE	US2925621052	2273446
12/31/2019	ENCOMPASS HEALTH CORP	HEALTH CARE SERVICES	77,906.000	29261A100	EHC	US29261A1007	BYX2YJ7

12/31/2019	ENDOLOGIX INC	HEALTH CARE	2,700.000	29266S304	ELGX	US29266S3040	BJJTMS2
12/31/2019	ENERGY RECOVERY INC	ENVIRONMENTAL CONTROL	17,500.000	29270J100	ERII	US29270J1007	B3B5J07
12/31/2019	ENDURANCE INTERNATIONAL GROUP	INTERNET	35,719.000	29272B105	EIGI	US29272B1052	BFRBX78
12/31/2019	ENERGOUS CORP	ELECTRICAL COMPO & EQUIP	11,300.000	29272C103	WATT	US29272C1036	BKZGXY7
12/31/2019	ENERGIZER HOLDINGS INC	ELECTRICAL COMPO & EQUIP	50,833.000	29272W109	ENR	US29272W1099	BYZFPN5
12/31/2019	ENERGY TRANSFER LP	LIMITED PARTNERSHIP - PUBLIC	13,347.000	29273V100	ET	US29273V1008	B0WHXD2
12/31/2019	ENERSYS	ELECTRICAL COMPO & EQUIP	33,406.000	29275Y102	ENS	US29275Y1029	B020GQ5
12/31/2019	ENERSYS	ELECTRICAL COMPO & EQUIP	21,167.000	29275Y102	ENS	US29275Y1029	B020GQ5
12/31/2019	ENERSYS	ELECTRICAL COMPO & EQUIP	11,144.000	29275Y102	ENS	US29275Y1029	B020GQ5
12/31/2019	ENERSYS	ELECTRICAL COMPO & EQUIP	119,955.000	29275Y102	ENS	US29275Y1029	B020GQ5
12/31/2019	ENLINK MIDSTREAM LLC	PIPELINES	234,351.000	29336T100	ENLC	US29336T1007	BJTNDQ9
12/31/2019	ENNIS INC	COMMERCIAL SERVICES	13,043.000	293389102	EBF	US2933891028	2316103
12/31/2019	ENNIS INC	COMMERCIAL SERVICES	14,956.000	293389102	EBF	US2933891028	2316103
12/31/2019	ENPHASE ENERGY INC	ENERGY - ALTERNATE SOURCES	46,769.000	29355A107	ENPH	US29355A1079	B65SQW4
12/31/2019	ENPRO INDUSTRIES INC	MISC MANUFACTURER	9,989.000	29355X107	NPO	US29355X1072	2951292
12/31/2019	ENPRO INDUSTRIES INC	MISC MANUFACTURER	10,774.000	29355X107	NPO	US29355X1072	2951292
12/31/2019	ENOVA INTERNATIONAL INC	DIVERSIFIED FINANCIAL SERVICE	16,434.000	29357K103	ENVA	US29357K1034	BRYQ4L1
12/31/2019	ENOVA INTERNATIONAL INC	DIVERSIFIED FINANCIAL SERVICE	14,940.000	29357K103	ENVA	US29357K1034	BRYQ4L1
12/31/2019	ENSIGN GROUP INC/THE	HEALTH CARE SERVICES	6,947.000	29358P101	ENSG	US29358P1012	B1YWPP8
12/31/2019	ENSIGN GROUP INC/THE	HEALTH CARE SERVICES	26,864.000	29358P101	ENSG	US29358P1012	B1YWPP8
12/31/2019	ENTEGRIS INC	SEMICONDUCTORS	197,458.000	29362U104	ENTG	US29362U1043	2599700
12/31/2019	ENTEGRIS INC	SEMICONDUCTORS	71,103.000	29362U104	ENTG	US29362U1043	2599700
12/31/2019	ENTERCOM COMMUNICATIONS CORP	MEDIA	79,422.000	293639100	ETM	US2936391000	2382892
12/31/2019	ENTERCOM COMMUNICATIONS CORP	MEDIA	63,756.000	293639100	ETM	US2936391000	2382892
12/31/2019	ENTEGRA FINANCIAL CORP	SAVINGS & LOANS	4,565.000	29363J108		US29363J1088	BRBC4C3
12/31/2019	ENTEGRA FINANCIAL CORP	SAVINGS & LOANS	648.000	29363J108		US29363J1088	BRBC4C3
12/31/2019	ENERGY CORP	ELECTRIC	59,436.000	29364G103	ETR	US29364G1031	2317087
12/31/2019	ENTEROMEDICS INC	HEALTH CARE	5,360.000	29365M117		US29365M1172	
12/31/2019	ENTERPRISE BANCORP INC/MA	BANKS	4,700.000	293668109	EBTC	US2936681095	B00K2L4
12/31/2019	ENTERPRISE BANCORP INC/MA	BANKS	841.000	293668109	EBTC	US2936681095	B00K2L4
12/31/2019	ENTERPRISE FINANCIAL SERVICES	BANKS	11,331.000	293712105	EFSC	US2937121059	2768889
12/31/2019	ENTERPRISE FINANCIAL SERVICES	BANKS	4,397.000	293712105	EFSC	US2937121059	2768889
12/31/2019	ENTRAVISION COMMUNICATIONS CORP	MEDIA	31,300.000	29382R107	EVC	US29382R1077	2615112
12/31/2019	ENTRAVISION COMMUNICATIONS CORP	MEDIA	30,489.000	29382R107	EVC	US29382R1077	2615112
12/31/2019	ENTEROMEDICS INC WTS PUR COM	HEALTH CARE	36,100.000				
12/31/2019	ENVESTNET INC	SOFTWARE	26,417.000	29404K106	ENV	US29404K1060	B474ZK7
12/31/2019	ENZO BIOCHEM INC	BIOTECHNOLOGY	21,400.000	294100102	ENZ	US2941001024	2318499
12/31/2019	ENZO BIOCHEM INC	BIOTECHNOLOGY	5,400.000	294100102	ENZ	US2941001024	2318499
12/31/2019	EPLUS INC	INTERNET	6,980.000	294268107	PLUS	US2942681071	2597748
12/31/2019	EPLUS INC	INTERNET	6,810.000	294268107	PLUS	US2942681071	2597748
12/31/2019	EPIZYME INC	BIOTECHNOLOGY	34,906.000	29428V104	EPZM	US29428V1044	B9Z1QZ7
12/31/2019	EPIZYME INC	BIOTECHNOLOGY	13,620.000	29428V104	EPZM	US29428V1044	B9Z1QZ7
12/31/2019	EQUIFAX INC	COMMERCIAL SERVICES	34,878.000	294429105	EFX	US2944291051	2319146
12/31/2019	EQUINIX INC	EQUITY REIT (REAL ESTATE INVESTMENT)	25,393.000	29444U700	EQIX	US29444U7000	BVLZX12
12/31/2019	EQUINIX INC	EQUITY REIT (REAL ESTATE INVESTMENT)	3,231.000	29444U700	EQIX	US29444U7000	BVLZX12
12/31/2019	EQUITRANS MIDSTREAM CORP	PIPELINES	7,021.000	294600101	ETRN	US2946001011	BFMWBV6

12/31/2019	EQUITRANS MIDSTREAM CORP	PIPELINES	161,023.000	294600101	ETRN	US2946001011	BFMWBV6
12/31/2019	EQUITY BANCSHARES INC	BANKS	8,981.000	29460X109	EQBK	US29460X1090	BYZG9Q9
12/31/2019	EQUITY BANCSHARES INC	BANKS	6,500.000	29460X109	EQBK	US29460X1090	BYZG9Q9
12/31/2019	EQUITY COMMONWEALTH	EQUITY REIT (REAL ESTATE INVE	24,781.000	294628102	EQC	US2946281027	BPH3N63
12/31/2019	EQUITY RESIDENTIAL	EQUITY REIT (REAL ESTATE INVE	104,773.000	29476L107	EQR	US29476L1070	2319157
12/31/2019	ESCALADE INC	LEISURE TIME	5,200.000	296056104	ESCA	US2960561049	2321561
12/31/2019	ESCALADE INC	LEISURE TIME	1,000.000	296056104	ESCA	US2960561049	2321561
12/31/2019	ESCO TECHNOLOGIES INC	MISC MANUFACTURER	11,485.000	296315104	ESE	US2963151046	2321583
12/31/2019	ESCO TECHNOLOGIES INC	MISC MANUFACTURER	13,235.000	296315104	ESE	US2963151046	2321583
12/31/2019	ESPERION THERAPEUTICS INC	BIOTECHNOLOGY	14,925.000	29664W105	ESPR	US29664W1053	BBNBTD2
12/31/2019	ESPEY MANUFACTURING & ELECTRON	ELECTRICAL COMPO & EQUIP	612.000	296650104	ESP	US2966501049	2321679
12/31/2019	ESSA BANCORP INC	SAVINGS & LOANS	2,988.000	29667D104	ESSA	US29667D1046	B1VXG40
12/31/2019	ESSA BANCORP INC	SAVINGS & LOANS	4,600.000	29667D104	ESSA	US29667D1046	B1VXG40
12/31/2019	ESQUIRE FINANCIAL HOLDINGS INC	BANKS	2,900.000	29667J101	ESQ	US29667J1016	BD5G1Z5
12/31/2019	ESSENTIAL PROPERTIES REALTY TR	EQUITY REIT (REAL ESTATE INVE	39,026.000	29670E107	EPRT	US29670E1073	BFFK0X2
12/31/2019	ESSEX PROPERTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	19,667.000	297178105	ESS	US2971781057	2316619
12/31/2019	ETHAN ALLEN INTERIORS INC	HOME FURNISHINGS	14,155.000	297602104	ETH	US2976021046	2320825
12/31/2019	ETHAN ALLEN INTERIORS INC	HOME FURNISHINGS	11,759.000	297602104	ETH	US2976021046	2320825
12/31/2019	ETSY INC	INTERNET	93,621.000	29786A106	ETSY	US29786A1060	BWTN5N1
12/31/2019	EVANS BANCORP INC	BANKS	2,300.000	29911Q208	EVBN	US29911Q2084	2552565
12/31/2019	EVELO BIOSCIENCES INC	BIOTECHNOLOGY	6,864.000	299734103	EVLO	US2997341035	BFMFL82
12/31/2019	EVENTBRITE INC	INTERNET	15,737.000	29975E109	EB	US29975E1091	BF5L3R0
12/31/2019	EVERCORE INC	DIVERSIFIED FINANCIAL SERVICI	30,883.000	29977A105	EVR	US29977A1051	B1BHXZ2
12/31/2019	EVERBRIDGE INC	SOFTWARE	16,182.000	29978A104	EVBG	US29978A1043	BYY5ZB4
12/31/2019	EVERI HOLDINGS INC	ENTERTAINMENT	33,786.000	30034T103	EVRI	US30034T1034	BYV34V4
12/31/2019	EVERGY INC	ELECTRIC	68,827.000	30034W106	EVRG	US30034W1062	BFMXGR0
12/31/2019	EVERSOURCE ENERGY	ELECTRIC	96,865.000	30040W108	ES	US30040W1080	BVVN4Q8
12/31/2019	EVERSOURCE ENERGY	ELECTRIC	12,245.000	30040W108	ES	US30040W1080	BVVN4Q8
12/31/2019	EVERQUOTE INC	INTERNET	1,325.000	30041R108	EVER	US30041R1086	BG88WS9
12/31/2019	EVOLUTION PETROLEUM CORP	OIL & GAS	10,853.000	30049A107	EPM	US30049A1079	2367781
12/31/2019	EVOLUTION PETROLEUM CORP	OIL & GAS	12,400.000	30049A107	EPM	US30049A1079	2367781
12/31/2019	EVOLENT HEALTH INC	SOFTWARE	38,230.000	30050B101	EVH	US30050B1017	BYLY8H1
12/31/2019	EVOLENT HEALTH INC	SOFTWARE	33,839.000	30050B101	EVH	US30050B1017	BYLY8H1
12/31/2019	EVOLUS INC	BIOTECHNOLOGY	4,400.000	30052C107	EOLS	US30052C1071	BDRJH21
12/31/2019	EVOQUA WATER TECHNOLOGIES CORP	ENVIRONMENTAL CONTROL	38,519.000	30057T105	AQUA	US30057T1051	BF329G6
12/31/2019	EXACT SCIENCES CORP	BIOTECHNOLOGY	206,854.000	30063P105	EXAS	US30063P1057	2719951
12/31/2019	EXANTAS CAPITAL CORP	EQUITY REIT (REAL ESTATE INVE	14,800.000	30068N105	XAN	US30068N1054	BF5DVX8
12/31/2019	EXELON CORP	ELECTRIC	288,403.000	30161N101	EXC	US30161N1019	2670519
12/31/2019	EXELIXIS INC	BIOTECHNOLOGY	240,076.000	30161Q104	EXEL	US30161Q1040	2576941
12/31/2019	EXELIXIS INC	BIOTECHNOLOGY	83,992.000	30161Q104	EXEL	US30161Q1040	2576941
12/31/2019	EXELA TECHNOLOGIES INC	SOFTWARE	23,100.000	30162V102	XELA	US30162V1026	BF42H05
12/31/2019	EXLSERVICE HOLDINGS INC	COMPUTERS	16,985.000	302081104	EXLS	US3020811044	B07LST0
12/31/2019	EXPEDIA GROUP INC	INTERNET	41,837.000	30212P303	EXPE	US30212P3038	B748CK2
12/31/2019	EXP WORLD HOLDINGS INC	REAL ESTATE MANAGEMENT & C	1,264.000	30212W100	EXPI	US30212W1009	BDH2902
12/31/2019	EXPEDITORS INTERNATIONAL OF WA	TRANSPORTATION	52,462.000	302130109	EXPD	US3021301094	2325507
12/31/2019	EXPEDITORS INTERNATIONAL OF WA	TRANSPORTATION	6,369.000	302130109	EXPD	US3021301094	2325507

12/31/2019	EXPONENT INC	ENGINEERING & CONSTRUCTION	27,589.000	30214U102	EXPO	US30214U1025	2330318
12/31/2019	EXPRESS INC	RETAIL	38,433.000	30219E103	EXPR	US30219E1038	B464DZ9
12/31/2019	EXPRESS INC	RETAIL	35,400.000	30219E103	EXPR	US30219E1038	B464DZ9
12/31/2019	EXTENDED STAY AMERICA INC	LODGING	49,659.000	30224P200	STAY	US30224P2002	BGH3F75
12/31/2019	EXTRA SPACE STORAGE INC	EQUITY REIT (REAL ESTATE INVE	37,302.000	30225T102	EXR	US30225T1025	B02HWR9
12/31/2019	EXTREME NETWORKS INC	TELECOMMUNICATIONS	58,307.000	30226D106	EXTR	US30226D1063	2407052
12/31/2019	EXTERRAN CORP	OIL & GAS SERVICES	16,489.000	30227H106	EXTN	US30227H1068	BYMC5T5
12/31/2019	EXTERRAN CORP	OIL & GAS SERVICES	20,288.000	30227H106	EXTN	US30227H1068	BYMC5T5
12/31/2019	EXTRACTION OIL & GAS INC	OIL & GAS	77,946.000	30227M105	XOG	US30227M1053	BZ0CD34
12/31/2019	EXTRACTION OIL & GAS INC	OIL & GAS	27,993.000	30227M105	XOG	US30227M1053	BZ0CD34
12/31/2019	EZCORP INC	DIVERSIFIED FINANCIAL SERVI	25,967.000	302301106	EZPW	US3023011063	2326287
12/31/2019	EZCORP INC	DIVERSIFIED FINANCIAL SERVI	35,422.000	302301106	EZPW	US3023011063	2326287
12/31/2019	EXXON MOBIL CORP	OIL & GAS	1,267,182.000	30231G102	XOM	US30231G1022	2326618
12/31/2019	FBL FINANCIAL GROUP INC	INSURANCE	12,398.000	30239F106	FFG	US30239F1066	2329082
12/31/2019	FBL FINANCIAL GROUP INC	INSURANCE	5,033.000	30239F106	FFG	US30239F1066	2329082
12/31/2019	FLIR SYSTEMS INC	ELECTRONICS	36,581.000	302445101	FLIR	US3024451011	2344717
12/31/2019	FLIR SYSTEMS INC	ELECTRONICS	41,292.000	302445101	FLIR	US3024451011	2344717
12/31/2019	FMC CORP	CHEMICALS	37,812.000	302491303	FMC	US3024913036	2328603
12/31/2019	FNB CORP/PA	BANKS	256,731.000	302520101	FNB	US3025201019	2041308
12/31/2019	FNB CORP/PA	BANKS	144,194.000	302520101	FNB	US3025201019	2041308
12/31/2019	FB FINANCIAL CORP	BANKS	3,516.000	30257X104	FBK	US30257X1046	BYY5Z69
12/31/2019	FB FINANCIAL CORP	BANKS	8,325.000	30257X104	FBK	US30257X1046	BYY5Z69
12/31/2019	FS BANCORP INC	SAVINGS & LOANS	1,870.000	30263Y104	FSBW	US30263Y1047	B4Z5FD5
12/31/2019	FS BANCORP INC	SAVINGS & LOANS	204.000	30263Y104	FSBW	US30263Y1047	B4Z5FD5
12/31/2019	FTS INTERNATIONAL INC	OIL & GAS SERVICES	15,800.000	30283W104	FTSI	US30283W1045	BF1FYL7
12/31/2019	FRP HOLDINGS INC	REAL ESTATE MANAGEMENT & C	2,173.000	30292L107	FRPH	US30292L1070	BTCB1W2
12/31/2019	FRP HOLDINGS INC	REAL ESTATE MANAGEMENT & C	3,500.000	30292L107	FRPH	US30292L1070	BTCB1W2
12/31/2019	FTI CONSULTING INC	COMMERCIAL SERVICES	29,733.000	302941109	FCN	US3029411093	2351449
12/31/2019	FTI CONSULTING INC	COMMERCIAL SERVICES	17,042.000	302941109	FCN	US3029411093	2351449
12/31/2019	FTI CONSULTING INC	COMMERCIAL SERVICES	18,220.000	302941109	FCN	US3029411093	2351449
12/31/2019	FACEBOOK INC	INTERNET	720,718.000	30303M102	FB	US30303M1027	B7TL820
12/31/2019	FACTSET RESEARCH SYSTEMS INC	MEDIA	29,982.000	303075105	FDS	US3030751057	2329770
12/31/2019	FACTSET RESEARCH SYSTEMS INC	MEDIA	1,598.000	303075105	FDS	US3030751057	2329770
12/31/2019	FAIR ISAAC CORP	SOFTWARE	22,884.000	303250104	FICO	US3032501047	2330299
12/31/2019	FALCON MINERALS CORP	OIL & GAS	7,579.000	30607B109	FLMN	US30607B1098	BDRTC59
12/31/2019	FARMER BROTHERS CO	BEVERAGES	4,900.000	307675108	FARM	US3076751086	2331786
12/31/2019	FARMER BROTHERS CO	BEVERAGES	8,641.000	307675108	FARM	US3076751086	2331786
12/31/2019	FARMERS & MERCHANTS BANCORP IN	BANKS	4,410.000	30779N105	FMAO	US30779N1054	2120865
12/31/2019	FARMERS NATIONAL BANC CORP	BANKS	10,636.000	309627107	FMNB	US3096271073	B019BK2
12/31/2019	FARMERS NATIONAL BANC CORP	BANKS	12,300.000	309627107	FMNB	US3096271073	B019BK2
12/31/2019	FARMLAND PARTNERS INC	EQUITY REIT (REAL ESTATE INVE	14,653.000	31154R109	FPI	US31154R1095	BKZH191
12/31/2019	FARO TECHNOLOGIES INC	ELECTRONICS	8,701.000	311642102	FARO	US3116421021	2106661
12/31/2019	FARO TECHNOLOGIES INC	ELECTRONICS	7,206.000	311642102	FARO	US3116421021	2106661
12/31/2019	FATE THERAPEUTICS INC	BIOTECHNOLOGY	14,974.000	31189P102	FATE	US31189P1021	BCZS820
12/31/2019	FATE THERAPEUTICS INC	BIOTECHNOLOGY	30,861.000	31189P102	FATE	US31189P1021	BCZS820
12/31/2019	FASTENAL CO	WHOLESALE DIST	173,078.000	311900104	FAST	US3119001044	2332262

12/31/2019	FASTENAL CO	WHOLESALE DIST	21,824.000	311900104	FAST	US3119001044	2332262
12/31/2019	FEDERAL AGRICULTURAL MORTGAGE	DIVERSIFIED FINANCIAL SERVICI	5,307.000	313148306	AGM	US3131483063	2363381
12/31/2019	FEDERAL AGRICULTURAL MORTGAGE	DIVERSIFIED FINANCIAL SERVICI	4,568.000	313148306	AGM	US3131483063	2363381
12/31/2019	FEDERAL REALTY INVESTMENT TRUS	EQUITY REIT (REAL ESTATE INVE	21,412.000	313747206	FRT	US3137472060	2333931
12/31/2019	FEDERAL SIGNAL CORP	MISC MANUFACTURER	33,056.000	313855108	FSS	US3138551086	2333986
12/31/2019	FEDERAL SIGNAL CORP	MISC MANUFACTURER	31,571.000	313855108	FSS	US3138551086	2333986
12/31/2019	FEDERATED INVESTORS INC	DIVERSIFIED FINANCIAL SERVICI	75,910.000	314211103	FII	US3142111034	2246288
12/31/2019	FEDERATED INVESTORS INC	DIVERSIFIED FINANCIAL SERVICI	50,567.000	314211103	FII	US3142111034	2246288
12/31/2019	FEDEX CORP	TRANSPORTATION	71,799.000	31428X106	FDX	US31428X1063	2142784
12/31/2019	FEDNAT HOLDING CO	INSURANCE	9,145.000	31431B109	FNHC	US31431B1098	BF1DN25
12/31/2019	FEDNAT HOLDING CO	INSURANCE	5,600.000	31431B109	FNHC	US31431B1098	BF1DN25
12/31/2019	FERRO CORP	CHEMICALS	42,234.000	315405100	FOE	US3154051003	2335001
12/31/2019	FERRO CORP	CHEMICALS	8,323.000	315405100	FOE	US3154051003	2335001
12/31/2019	F5 NETWORKS INC	INTERNET	17,994.000	315616102	FFIV	US3156161024	2427599
12/31/2019	FIBROGEN INC	BIOTECHNOLOGY	43,069.000	31572Q808	FGEN	US31572Q8087	BSDRYR8
12/31/2019	FIBROGEN INC	BIOTECHNOLOGY	20,027.000	31572Q808	FGEN	US31572Q8087	BSDRYR8
12/31/2019	FIDELITY D&D BANCORP INC	BANKS	1,400.000	31609R100	FDBC	US31609R1005	2610913
12/31/2019	FIDELITY NATIONAL INFORMATION	SOFTWARE	183,678.000	31620M106	FIS	US31620M1062	2769796
12/31/2019	FIESTA RESTAURANT GROUP INC	RETAIL	11,600.000	31660B101	FRGI	US31660B1017	B7V5P52
12/31/2019	FIESTA RESTAURANT GROUP INC	RETAIL	16,710.000	31660B101	FRGI	US31660B1017	B7V5P52
12/31/2019	FIFTH THIRD BANCORP	BANKS	219,481.000	316773100	FITB	US3167731005	2336747
12/31/2019	FINANCIAL INSTITUTIONS INC	BANKS	9,523.000	317585404	FISI	US3175854047	2596949
12/31/2019	FINANCIAL INSTITUTIONS INC	BANKS	7,500.000	317585404	FISI	US3175854047	2596949
12/31/2019	FINJAN HOLDINGS INC	COMPUTERS	2,148.000	31788H303	FNJN	US31788H3030	BD4X1B3
12/31/2019	FIRST ACCEPTANCE CORP	INSURANCE	29,189.000	318457108	FACO	US3184571087	2523282
12/31/2019	FIRST AMERICAN FINANCIAL CORP	INSURANCE	14,730.000	31847R102	FAF	US31847R1023	B4NFPK4
12/31/2019	FIRST AMERICAN FINANCIAL CORP	INSURANCE	88,760.000	31847R102	FAF	US31847R1023	B4NFPK4
12/31/2019	FIRST BANCORP INC/ME	BANKS	4,900.000	31866P102	FNLC	US31866P1021	2353047
12/31/2019	FIRST BANCORP INC/ME	BANKS	3,295.000	31866P102	FNLC	US31866P1021	2353047
12/31/2019	FIRST BANCORP/SOUTHERN PINES N	BANKS	14,893.000	318910106	FBNC	US3189101062	2351494
12/31/2019	FIRST BANCORP/SOUTHERN PINES N	BANKS	11,123.000	318910106	FBNC	US3189101062	2351494
12/31/2019	FIRST BANCSHARES INC/THE	BANKS	6,000.000	318916103	FBMS	US3189161033	2184300
12/31/2019	FIRST BANCSHARES INC/THE	BANKS	6,307.000	318916103	FBMS	US3189161033	2184300
12/31/2019	FIRST BANK/HAMILTON NJ	BANKS	7,900.000	31931U102	FRBA	US31931U1025	B1VQ1H7
12/31/2019	FIRST BUSEY CORP	BANKS	25,211.000	319383204	BUSE	US3193832041	BZ1LBM5
12/31/2019	FIRST BUSEY CORP	BANKS	23,663.000	319383204	BUSE	US3193832041	BZ1LBM5
12/31/2019	FIRST BUSINESS FINANCIAL SERVI	BANKS	498.000	319390100	FBIZ	US3193901002	B0M02F6
12/31/2019	FIRST BUSINESS FINANCIAL SERVI	BANKS	4,000.000	319390100	FBIZ	US3193901002	B0M02F6
12/31/2019	FIRST CAPITAL INC	SAVINGS & LOANS	52.000	31942S104	FCAP	US31942S1042	2647160
12/31/2019	FIRST CHOICE BANCORP	BANKS	4,400.000	31948P104	FCBP	US31948P1049	BF113F2
12/31/2019	FIRST COMMONWEALTH FINANCIAL C	BANKS	56,086.000	319829107	FCF	US3198291078	2351546
12/31/2019	FIRST COMMONWEALTH FINANCIAL C	BANKS	49,716.000	319829107	FCF	US3198291078	2351546
12/31/2019	FIRST COMMUNITY CORP/SC	BANKS	236.000	319835104	FCCO	US3198351047	2863074
12/31/2019	FIRST COMMUNITY BANKSHARES INC	BANKS	7,722.000	31983A103	FCBC	US31983A1034	2648710
12/31/2019	FIRST COMMUNITY BANKSHARES INC	BANKS	11,533.000	31983A103	FCBC	US31983A1034	2648710
12/31/2019	1ST CONSTITUTION BANCORP	BANKS	3,600.000	31986N102	FCCY	US31986N1028	2554345

12/31/2019	FIRST DEFIANCE FINANCIAL CORP	SAVINGS & LOANS	11,146.000	32006W106	FDEF	US32006W1062	2356701
12/31/2019	FIRST DEFIANCE FINANCIAL CORP	SAVINGS & LOANS	10,149.000	32006W106	FDEF	US32006W1062	2356701
12/31/2019	FIRST FINANCIAL BANCORP	BANKS	53,777.000	320209109	FFBC	US3202091092	2352806
12/31/2019	FIRST FINANCIAL BANCORP	BANKS	49,295.000	320209109	FFBC	US3202091092	2352806
12/31/2019	FIRST FINANCIAL BANKSHARES INC	BANKS	107,334.000	32020R109	FFIN	US32020R1095	2266026
12/31/2019	FIRST FINANCIAL BANKSHARES INC	BANKS	64,734.000	32020R109	FFIN	US32020R1095	2266026
12/31/2019	FIRST FINANCIAL CORP/IN	BANKS	6,062.000	320218100	THFF	US3202181000	2362515
12/31/2019	FIRST FINANCIAL CORP/IN	BANKS	3,603.000	320218100	THFF	US3202181000	2362515
12/31/2019	FIRST FINANCIAL NORTHWEST INC	SAVINGS & LOANS	4,100.000	32022K102	FFNW	US32022K1025	B28FZ94
12/31/2019	FIRST FINANCIAL NORTHWEST INC	SAVINGS & LOANS	5,295.000	32022K102	FFNW	US32022K1025	B28FZ94
12/31/2019	FIRST FOUNDATION INC	BANKS	19,385.000	32026V104	FFWM	US32026V1044	BMMVY68
12/31/2019	FIRST FOUNDATION INC	BANKS	22,681.000	32026V104	FFWM	US32026V1044	BMMVY68
12/31/2019	FIRST GUARANTY BANCSHARES INC	BANKS	2,530.000	32043P106	FGBI	US32043P1066	B7GMCG8
12/31/2019	FIRST HORIZON NATIONAL CORP	BANKS	245,871.000	320517105	FHN	US3205171057	2341484
12/31/2019	FIRST HORIZON NATIONAL CORP	BANKS	140,000.000	320517105	FHN	US3205171057	2341484
12/31/2019	FIRST HAWAIIAN INC	BANKS	14,827.000	32051X108	FHB	US32051X1081	BDC6HG1
12/31/2019	FIRST INDUSTRIAL REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	61,656.000	32054K103	FR	US32054K1034	2360757
12/31/2019	FIRST INDUSTRIAL REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	100,308.000	32054K103	FR	US32054K1034	2360757
12/31/2019	FIRST INTERNET BANCORP	BANKS	6,135.000	320557101	INBK	US3205571017	B0406N0
12/31/2019	FIRST INTERNET BANCORP	BANKS	4,800.000	320557101	INBK	US3205571017	B0406N0
12/31/2019	FIRST INTERSTATE BANCSYSTEM IN	BANKS	12,852.000	32055Y201	FIBK	US32055Y2019	B4RGHN0
12/31/2019	FIRST INTERSTATE BANCSYSTEM IN	BANKS	221,869.000	32055Y201	FIBK	US32055Y2019	B4RGHN0
12/31/2019	FIRST INTERSTATE BANCSYSTEM IN	BANKS	18,419.000	32055Y201	FIBK	US32055Y2019	B4RGHN0
12/31/2019	FIRST OF LONG ISLAND CORP/THE	BANKS	9,459.000	320734106	FLIC	US3207341062	2355913
12/31/2019	FIRST OF LONG ISLAND CORP/THE	BANKS	12,489.000	320734106	FLIC	US3207341062	2355913
12/31/2019	FIRST MERCHANTS CORP	BANKS	24,366.000	320817109	FRME	US3208171096	2342410
12/31/2019	FIRST MERCHANTS CORP	BANKS	28,642.000	320817109	FRME	US3208171096	2342410
12/31/2019	FIRST MID BANCSHARES INC	BANKS	7,113.000	320866106	FMBH	US3208661062	B016HX8
12/31/2019	FIRST MID BANCSHARES INC	BANKS	6,200.000	320866106	FMBH	US3208661062	B016HX8
12/31/2019	FIRST MIDWEST BANCORP INC/IL	BANKS	60,356.000	320867104	FMBI	US3208671046	2341439
12/31/2019	FIRST MIDWEST BANCORP INC/IL	BANKS	60,801.000	320867104	FMBI	US3208671046	2341439
12/31/2019	FIRST NORTHWEST BANCORP	BANKS	4,600.000	335834107	FNWB	US3358341077	BVSSGV5
12/31/2019	FIRST REPUBLIC BANK/CA	BANKS	50,313.000	33616C100	FRC	US33616C1009	B4WHY15
12/31/2019	FIRST SOLAR INC	ENERGY - ALTERNATE SOURCES	59,965.000	336433107	FSLR	US3364331070	B1HMF22
12/31/2019	FIRST SOLAR INC	ENERGY - ALTERNATE SOURCES	21,105.000	336433107	FSLR	US3364331070	B1HMF22
12/31/2019	FIRST SOLAR INC	ENERGY - ALTERNATE SOURCES	179,635.000	336433107	FSLR	US3364331070	B1HMF22
12/31/2019	1ST SOURCE CORP	BANKS	10,103.000	336901103	SRCE	US3369011032	2341848
12/31/2019	1ST SOURCE CORP	BANKS	7,986.000	336901103	SRCE	US3369011032	2341848
12/31/2019	FIRST UNITED CORP	BANKS	1,462.000	33741H107	FUNC	US33741H1077	2420736
12/31/2019	FIRSTCASH INC	RETAIL	33,722.000	33767D105	FCFS	US33767D1054	BZCG9B4
12/31/2019	FIRSTCASH INC	RETAIL	22,004.000	33767D105	FCFS	US33767D1054	BZCG9B4
12/31/2019	FIRSTCASH INC	RETAIL	92,845.000	33767D105	FCFS	US33767D1054	BZCG9B4
12/31/2019	FISERV INC	SOFTWARE	170,849.000	337738108	FISV	US3377381088	2342034
12/31/2019	FLAGSTAR BANCORP INC	BANKS	29,984.000	337930705	FBC	US3379307057	B7SVZ97
12/31/2019	FLAGSTAR BANCORP INC	BANKS	15,934.000	337930705	FBC	US3379307057	B7SVZ97
12/31/2019	FIRSTENERGY CORP	ELECTRIC	161,252.000	337932107	FE	US3379321074	2100920

12/31/2019	FITBIT INC	ELECTRONICS	108,858.000	33812L102	FIT	US33812L1026	BYY5DC1
12/31/2019	FITBIT INC	ELECTRONICS	68,437.000	33812L102	FIT	US33812L1026	BYY5DC1
12/31/2019	FIVE BELOW INC	RETAIL	43,989.000	33829M101	FIVE	US33829M1018	B85KFY9
12/31/2019	FIVE9 INC	SOFTWARE	136,134.000	338307101	FIVN	US3383071012	BKY7X18
12/31/2019	FIVE9 INC	SOFTWARE	29,213.000	338307101	FIVN	US3383071012	BKY7X18
12/31/2019	FIVE PRIME THERAPEUTICS INC	BIOTECHNOLOGY	18,963.000	33830X104	FPRX	US33830X1046	BDGTXL3
12/31/2019	FIVE PRIME THERAPEUTICS INC	BIOTECHNOLOGY	16,300.000	33830X104	FPRX	US33830X1046	BDGTXL3
12/31/2019	FLEETCOR TECHNOLOGIES INC	COMMERCIAL SERVICES	26,236.000	339041105	FLT	US3390411052	B4R28B3
12/31/2019	FLEXSTEEL INDUSTRIES INC	HOME FURNISHINGS	3,600.000	339382103	FLXS	US3393821034	2342926
12/31/2019	FLEXSTEEL INDUSTRIES INC	HOME FURNISHINGS	3,553.000	339382103	FLXS	US3393821034	2342926
12/31/2019	FLEXION THERAPEUTICS INC	PHARMACEUTICALS	16,967.000	33938J106	FLXN	US33938J1060	BJ36RM8
12/31/2019	FLOTEK INDUSTRIES INC	OIL & GAS SERVICES	39,167.000	343389102	FTK	US3433891021	2816551
12/31/2019	FLOTEK INDUSTRIES INC	OIL & GAS SERVICES	26,800.000	343389102	FTK	US3433891021	2816551
12/31/2019	FLUOR CORP	ENGINEERING & CONSTRUCTION	51,114.000	343412102	FLR	US3434121022	2696838
12/31/2019	FLUOR CORP	ENGINEERING & CONSTRUCTION	110,755.000	343412102	FLR	US3434121022	2696838
12/31/2019	FLOWERS FOODS INC	FOOD PROCESSING	152,081.000	343498101	FLO	US3434981011	2744243
12/31/2019	FLOWSERVE CORP	MACHINERY - DIVERSIFIED	4,591.000	34354P105	FLS	US34354P1057	2288406
12/31/2019	FLOWSERVE CORP	MACHINERY - DIVERSIFIED	39,803.000	34354P105	FLS	US34354P1057	2288406
12/31/2019	FLOWSERVE CORP	MACHINERY - DIVERSIFIED	77,000.000	34354P105	FLS	US34354P1057	2288406
12/31/2019	FLUENT INC	ADVERTISING	15,900.000	34380C102	FLNT	US34380C1027	BFBFTS9
12/31/2019	FLUENT INC	ADVERTISING	23,681.000	34380C102	FLNT	US34380C1027	BFBFTS9
12/31/2019	FLUIDIGM CORP	ELECTRONICS	26,629.000	34385P108	FLDM	US34385P1084	B3D32T9
12/31/2019	FLUIDIGM CORP	ELECTRONICS	3,100.000	34385P108	FLDM	US34385P1084	B3D32T9
12/31/2019	FLUSHING FINANCIAL CORP	SAVINGS & LOANS	13,338.000	343873105	FFIC	US3438731057	2360111
12/31/2019	FLUSHING FINANCIAL CORP	SAVINGS & LOANS	20,327.000	343873105	FFIC	US3438731057	2360111
12/31/2019	FOCUS FINANCIAL PARTNERS INC	DIVERSIFIED FINANCIAL SERVICE	13,422.000	34417P100	FOCS	US34417P1003	BF7J7H0
12/31/2019	FONAR CORP	HEALTH CARE	2,718.000	344437405	FONR	US3444374058	B1W52D6
12/31/2019	FOOT LOCKER INC	RETAIL	84,574.000	344849104	FL	US3448491049	2980906
12/31/2019	FOOT LOCKER INC	RETAIL	34,790.000	344849104	FL	US3448491049	2980906
12/31/2019	FORD MOTOR CO	AUTO MANUFACTURERS	1,170,929.000	345370860	F	US3453708600	2615468
12/31/2019	FORESCOUT TECHNOLOGIES INC	COMPUTERS	18,611.000	34553D101	FSCT	US34553D1019	BF4W5T0
12/31/2019	FORESCOUT TECHNOLOGIES INC	COMPUTERS	132,878.000	34553D101	FSCT	US34553D1019	BF4W5T0
12/31/2019	FORESTAR GROUP INC	HOME BUILDERS	3,879.000	346232101	FOR	US3462321015	BF16ZX9
12/31/2019	FORESTAR GROUP INC	HOME BUILDERS	5,100.000	346232101	FOR	US3462321015	BF16ZX9
12/31/2019	FORMFACTOR INC	SEMICONDUCTORS	37,631.000	346375108	FORM	US3463751087	2891826
12/31/2019	FORMFACTOR INC	SEMICONDUCTORS	34,825.000	346375108	FORM	US3463751087	2891826
12/31/2019	FORRESTER RESEARCH INC	COMMERCIAL SERVICES	5,300.000	346563109	FORR	US3465631097	2398855
12/31/2019	FORTINET INC	COMPUTERS	42,672.000	34959E109	FTNT	US34959E1091	B5B2106
12/31/2019	FORTIVE CORP	ELECTRONICS	88,956.000	34959J108	FTV	US34959J1088	BYT3MK1
12/31/2019	FORTERRA INC	BUILDING MATERIALS	9,200.000	34960W106	FRTA	US34960W1062	BYT4SV7
12/31/2019	FORTUNE BRANDS HOME & SECURITY	BUILDING MATERIALS	5,343.000	34964C106	FBHS	US34964C1062	B3MC7D6
12/31/2019	FORTUNE BRANDS HOME & SECURITY	BUILDING MATERIALS	44,117.000	34964C106	FBHS	US34964C1062	B3MC7D6
12/31/2019	FORTUNE BRANDS HOME & SECURITY	BUILDING MATERIALS	2,234.000	34964C106	FBHS	US34964C1062	B3MC7D6
12/31/2019	FORTY SEVEN INC	BIOTECHNOLOGY	8,314.000	34983P104	FTSV	US34983P1049	BG88WP6
12/31/2019	FORTY SEVEN INC	BIOTECHNOLOGY	9,215.000	34983P104	FTSV	US34983P1049	BG88WP6
12/31/2019	FORUM ENERGY TECHNOLOGIES INC	OIL & GAS SERVICES	53,482.000	34984V100	FET	US34984V1008	B4K4F48

12/31/2019	FORUM ENERGY TECHNOLOGIES INC	OIL & GAS SERVICES	40,000.000	34984V100	FET	US34984V1008	B4K4F48
12/31/2019	FORWARD AIR CORP	TRANSPORTATION	14,467.000	349853101	FWRD	US3498531017	2510790
12/31/2019	FORWARD AIR CORP	TRANSPORTATION	1,876.000	349853101	FWRD	US3498531017	2510790
12/31/2019	FOSSIL GROUP INC	WHOLESALE DIST	26,787.000	34988V106	FOSL	US34988V1061	BBGT609
12/31/2019	FOSSIL GROUP INC	WHOLESALE DIST	23,118.000	34988V106	FOSL	US34988V1061	BBGT609
12/31/2019	LB FOSTER CO	METAL FABRICATION/HARDWAR	5,820.000	350060109	FSTR	US3500601097	2348225
12/31/2019	LB FOSTER CO	METAL FABRICATION/HARDWAR	4,800.000	350060109	FSTR	US3500601097	2348225
12/31/2019	FOUNDATION BUILDING MATERIALS	RETAIL	7,200.000	350392106	FBM	US3503921062	BYXR306
12/31/2019	FOUR CORNERS PROPERTY TRUST IN	EQUITY REIT (REAL ESTATE INVE	35,511.000	35086T109	FCPT	US35086T1097	BZ16HK0
12/31/2019	FOX CORP	MEDIA	103,920.000	35137L105	FOXA	US35137L1052	BJJMGL2
12/31/2019	FOX CORP	MEDIA	47,728.000	35137L204	FOX	US35137L2043	BJJMGY5
12/31/2019	FOX FACTORY HOLDING CORP	LEISURE TIME	19,410.000	35138V102	FOXF	US35138V1026	BCRY5K3
12/31/2019	FRANCESCA'S HOLDINGS CORP	RETAIL	1,199.000	351793203	FRAN	US3517932030	BK95GG3
12/31/2019	FRANKLIN COVEY CO	COMMERCIAL SERVICES	3,096.000	353469109	FC	US3534691098	2352839
12/31/2019	FRANKLIN COVEY CO	COMMERCIAL SERVICES	4,800.000	353469109	FC	US3534691098	2352839
12/31/2019	FRANKLIN ELECTRIC CO INC	HAND/MACHINE TOOLS	10,978.000	353514102	FELE	US3535141028	2350383
12/31/2019	FRANKLIN ELECTRIC CO INC	HAND/MACHINE TOOLS	23,405.000	353514102	FELE	US3535141028	2350383
12/31/2019	FRANKLIN FINANCIAL NETWORK INC	BANKS	6,582.000	35352P104	FSB	US35352P1049	B84S JL9
12/31/2019	FRANKLIN FINANCIAL NETWORK INC	BANKS	10,977.000	35352P104	FSB	US35352P1049	B84S JL9
12/31/2019	FRANKLIN RESOURCES INC	DIVERSIFIED FINANCIAL SERVI	11,526.000	354613101	BEN	US3546131018	2350684
12/31/2019	FRANKLIN RESOURCES INC	DIVERSIFIED FINANCIAL SERVI	84,768.000	354613101	BEN	US3546131018	2350684
12/31/2019	FRANKLIN STREET PROPERTIES COR	EQUITY REIT (REAL ESTATE INVE	53,061.000	35471R106	FSP	US35471R1068	B02T2D1
12/31/2019	FRANKLIN STREET PROPERTIES COR	EQUITY REIT (REAL ESTATE INVE	56,158.000	35471R106	FSP	US35471R1068	B02T2D1
12/31/2019	FREEPORT-MCMORAN INC	MINING	426,073.000	35671D857	FCX	US35671D8570	2352118
12/31/2019	FREIGHTCAR AMERICA INC	MISC MANUFACTURER	7,433.000	357023100	RAIL	US3570231007	B06T0P5
12/31/2019	FREQUENCY ELECTRONICS INC	TELECOMMUNICATIONS	2,853.000	358010106	FEIM	US3580101067	2352884
12/31/2019	FRESHPET INC	RETAIL	15,895.000	358039105	FRPT	US3580391056	BS7K7M9
12/31/2019	FRIEDMAN INDUSTRIES INC	STEEL	4,441.000	358435105	FRD	US3584351056	2352420
12/31/2019	FRONT YARD RESIDENTIAL CORP	EQUITY REIT (REAL ESTATE INVE	25,099.000	35904G107	RESI	US35904G1076	BDSHDS2
12/31/2019	FRONTIER COMMUNICATIONS CORP	TELECOMMUNICATIONS	50,800.000	35906A306	FTR	US35906A3068	BF0HZC2
12/31/2019	FRONTIER COMMUNICATIONS CORP	TELECOMMUNICATIONS	30,660.000	35906A306	FTR	US35906A3068	BF0HZC2
12/31/2019	HB FULLER CO	CHEMICALS	20,851.000	359694106	FUL	US3596941068	2354664
12/31/2019	HB FULLER CO	CHEMICALS	25,309.000	359694106	FUL	US3596941068	2354664
12/31/2019	FULTON FINANCIAL CORP	BANKS	129,677.000	360271100	FULT	US3602711000	2356585
12/31/2019	FULTON FINANCIAL CORP	BANKS	92,809.000	360271100	FULT	US3602711000	2356585
12/31/2019	FULTON FINANCIAL CORP	BANKS	93,847.000	360271100	FULT	US3602711000	2356585
12/31/2019	FUNKO INC	TOYS/GAMES/HOBBIES	7,070.000	361008105	FNKO	US3610081057	BF329J9
12/31/2019	FUTUREFUEL CORP	ENERGY - ALTERNATE SOURCES	22,151.000	36116M106	FF	US36116M1062	B3BBRD4
12/31/2019	FUTUREFUEL CORP	ENERGY - ALTERNATE SOURCES	12,600.000	36116M106	FF	US36116M1062	B3BBRD4
12/31/2019	FVCBANKCORP INC	BANKS	926.000	36120Q101	FVCB	US36120Q1013	BY7RH33
12/31/2019	GAMCO INVESTORS INC	DIVERSIFIED FINANCIAL SERVI	2,300.000	361438104	GBL	US3614381040	2386827
12/31/2019	GATX CORP	TRUCKING & LEASING	27,734.000	361448103	GATX	US3614481030	2362128
12/31/2019	GATX CORP	TRUCKING & LEASING	17,092.000	361448103	GATX	US3614481030	2362128
12/31/2019	GATX CORP	TRUCKING & LEASING	100,521.000	361448103	GATX	US3614481030	2362128
12/31/2019	GATX CORP	TRUCKING & LEASING	23,450.000	361448103	GATX	US3614481030	2362128
12/31/2019	GEO GROUP INC/THE	EQUITY REIT (REAL ESTATE INVE	95,822.000	36162J106	GEO	US36162J1060	BNLYWQ1

12/31/2019	GEO GROUP INC/THE	EQUITY REIT (REAL ESTATE INVE	62,163.000	36162J106	GEO	US36162J1060	BNLYWQ1
12/31/2019	GCI LIBERTY INC	TELECOMMUNICATIONS	210,580.000	36164V305	GLIBA	US36164V3050	BF7J0Q0
12/31/2019	GCI LIBERTY INC	TELECOMMUNICATIONS	4,580.000	36164V305	GLIBA	US36164V3050	BF7J0Q0
12/31/2019	GCP APPLIED TECHNOLOGIES INC	CHEMICALS	35,743.000	36164Y101	GCP	US36164Y1010	BYW8TV3
12/31/2019	GCP APPLIED TECHNOLOGIES INC	CHEMICALS	2,594.000	36164Y101	GCP	US36164Y1010	BYW8TV3
12/31/2019	GNC HOLDINGS INC	RETAIL	40,000.000	36191G107	GNC	US36191G1076	B3VLKV3
12/31/2019	G1 THERAPEUTICS INC	PHARMACEUTICALS	13,619.000	3621LQ109	GTHX	US3621LQ1099	BF0QXG9
12/31/2019	G1 THERAPEUTICS INC	PHARMACEUTICALS	31,910.000	3621LQ109	GTHX	US3621LQ1099	BF0QXG9
12/31/2019	G1 THERAPEUTICS INC	PHARMACEUTICALS	107,342.000	3621LQ109	GTHX	US3621LQ1099	BF0QXG9
12/31/2019	GP STRATEGIES CORP	COMMERCIAL SERVICES	9,359.000	36225V104	GPX	US36225V1044	2626664
12/31/2019	GP STRATEGIES CORP	COMMERCIAL SERVICES	6,000.000	36225V104	GPX	US36225V1044	2626664
12/31/2019	G-III APPAREL GROUP LTD	WHOLESALE DIST	21,169.000	36237H101	GIII	US36237H1014	2369721
12/31/2019	G-III APPAREL GROUP LTD	WHOLESALE DIST	22,613.000	36237H101	GIII	US36237H1014	2369721
12/31/2019	GTT COMMUNICATIONS INC	TELECOMMUNICATIONS	21,595.000	362393100	GTT	US3623931009	BHB2F53
12/31/2019	GTY TECHNOLOGY HOLDINGS INC	SOFTWARE	4,481.000	362409104	GTYH	US3624091043	BGKCWH8
12/31/2019	GSI TECHNOLOGY INC	SEMICONDUCTORS	7,525.000	36241U106	GSIT	US36241U1060	B00SMG3
12/31/2019	GMS INC	RETAIL	22,679.000	36251C103	GMS	US36251C1036	BYY9FS3
12/31/2019	GMS INC	RETAIL	19,110.000	36251C103	GMS	US36251C1036	BYY9FS3
12/31/2019	GAIN CAPITAL HOLDINGS INC	DIVERSIFIED FINANCIAL SERVI	13,300.000	36268W100	GCAP	US36268W1009	B3YK244
12/31/2019	GAIN CAPITAL HOLDINGS INC	DIVERSIFIED FINANCIAL SERVI	23,501.000	36268W100	GCAP	US36268W1009	B3YK244
12/31/2019	GAIA INC	RETAIL	1,700.000	36269P104	GAIA	US36269P1049	BD0R8F2
12/31/2019	GAIA INC	RETAIL	5,500.000	36269P104	GAIA	US36269P1049	BD0R8F2
12/31/2019	ARTHUR J GALLAGHER & CO	INSURANCE	55,648.000	363576109	AJG	US3635761097	2359506
12/31/2019	GAMESTOP CORP	RETAIL	51,025.000	36467W109	GME	US36467W1099	B0LLFT5
12/31/2019	GAMESTOP CORP	RETAIL	37,510.000	36467W109	GME	US36467W1099	B0LLFT5
12/31/2019	GANNETT CO INC	MEDIA	61,635.000	36472T109	GCI	US36472T1097	BKPH157
12/31/2019	GANNETT CO INC	MEDIA	61,672.000	36472T109	GCI	US36472T1097	BKPH157
12/31/2019	GAP INC/THE	RETAIL	89,099.000	364760108	GPS	US3647601083	2360326
12/31/2019	GAP INC/THE	RETAIL	67,450.000	364760108	GPS	US3647601083	2360326
12/31/2019	GAP INC/THE	RETAIL	8,379.000	364760108	GPS	US3647601083	2360326
12/31/2019	GARTNER INC	COMMERCIAL SERVICES	26,095.000	366651107	IT	US3666511072	2372763
12/31/2019	GARTNER INC	COMMERCIAL SERVICES	81,113.000	366651107	IT	US3666511072	2372763
12/31/2019	GENCOR INDUSTRIES INC	MACHINERY - DIVERSIFIED	8,100.000	368678108	GENC	US3686781085	2575045
12/31/2019	GENCOR INDUSTRIES INC	MACHINERY - DIVERSIFIED	4,300.000	368678108	GENC	US3686781085	2575045
12/31/2019	GENERAC HOLDINGS INC	ELECTRICAL COMPO & EQUIP	30,400.000	368736104	GNRC	US3687361044	B6197Q2
12/31/2019	GENERAL DYNAMICS CORP	AEROSPACE/DEFENSE	70,676.000	369550108	GD	US3695501086	2365161
12/31/2019	GENERAL ELECTRIC CO	MISC MANUFACTURER	2,606,210.000	369604103	GE	US3696041033	2380498
12/31/2019	GENERAL FINANCE CORP	TRUCKING & LEASING	4,700.000	369822101	GFN	US3698221013	B16P748
12/31/2019	GENERAL MILLS INC	FOOD PROCESSING	177,818.000	370334104	GIS	US3703341046	2367026
12/31/2019	GENERAL MILLS INC	FOOD PROCESSING	22,249.000	370334104	GIS	US3703341046	2367026
12/31/2019	GENERAL MOTORS CO	AUTO MANUFACTURERS	377,291.000	37045V100	GM	US37045V1008	B665KZ5
12/31/2019	GENESCO INC	RETAIL	9,273.000	371532102	GCO	US3715321028	2367101
12/31/2019	GENESCO INC	RETAIL	9,209.000	371532102	GCO	US3715321028	2367101
12/31/2019	GENESIS HEALTHCARE INC	HEALTH CARE SERVICES	27,800.000	37185X106	GEN	US37185X1063	BVCVMW3
12/31/2019	GENTEX CORP	ELECTRONICS	199,879.000	371901109	GNTX	US3719011096	2366799
12/31/2019	GENTEX CORP	ELECTRONICS	44,685.000	371901109	GNTX	US3719011096	2366799

12/31/2019	GENIE ENERGY LTD	ELECTRIC	6,583.000	372284208	GNE	US3722842081	B725NJ1
12/31/2019	GENMARK DIAGNOSTICS INC	HEALTH CARE	25,200.000	372309104	GNMK	US3723091043	B3M23R2
12/31/2019	GENUINE PARTS CO	RETAIL	42,536.000	372460105	GPC	US3724601055	2367480
12/31/2019	GENWORTH FINANCIAL INC	INSURANCE	256,587.000	37247D106	GNW	US37247D1063	B011WL6
12/31/2019	GENWORTH FINANCIAL INC	INSURANCE	397,681.000	37247D106	GNW	US37247D1063	B011WL6
12/31/2019	GENWORTH FINANCIAL INC	INSURANCE	136,856.000	37247D106	GNW	US37247D1063	B011WL6
12/31/2019	GENTHERM INC	AUTO PARTS & EQUIPMENT	18,211.000	37253A103	THRM	US37253A1034	B8JFD24
12/31/2019	GENTHERM INC	AUTO PARTS & EQUIPMENT	7,817.000	37253A103	THRM	US37253A1034	B8JFD24
12/31/2019	GEOSPACE TECHNOLOGIES CORP	OIL & GAS SERVICES	8,364.000	37364X109	GEOS	US37364X1090	B89MJ94
12/31/2019	GEOSPACE TECHNOLOGIES CORP	OIL & GAS SERVICES	350.000	37364X109	GEOS	US37364X1090	B89MJ94
12/31/2019	GERMAN AMERICAN BANCORP INC	BANKS	9,650.000	373865104	GABC	US3738651047	2502151
12/31/2019	GERMAN AMERICAN BANCORP INC	BANKS	11,295.000	373865104	GABC	US3738651047	2502151
12/31/2019	GERON CORP	BIOTECHNOLOGY	82,200.000	374163103	GERN	US3741631036	2370381
12/31/2019	GETTY REALTY CORP	EQUITY REIT (REAL ESTATE INVE	17,771.000	374297109	GTY	US3742971092	2698146
12/31/2019	GEVO INC	ENERGY - ALTERNATE SOURCES	1,484.000	374396406	GEVO	US3743964062	BGDLVV9
12/31/2019	GIBRALTAR INDUSTRIES INC	BUILDING MATERIALS	18,351.000	374689107	ROCK	US3746891072	2369226
12/31/2019	GIBRALTAR INDUSTRIES INC	BUILDING MATERIALS	16,641.000	374689107	ROCK	US3746891072	2369226
12/31/2019	GILEAD SCIENCES INC	BIOTECHNOLOGY	376,378.000	375558103	GILD	US3755581036	2369174
12/31/2019	GILEAD SCIENCES INC	BIOTECHNOLOGY	47,608.000	375558103	GILD	US3755581036	2369174
12/31/2019	GLACIER BANCORP INC	BANKS	42,407.000	37637Q105	GBCI	US37637Q1058	2370585
12/31/2019	GLADSTONE COMMERCIAL CORP	EQUITY REIT (REAL ESTATE INVE	14,279.000	376536108	GOOD	US3765361080	2918479
12/31/2019	GLADSTONE LAND CORP	EQUITY REIT (REAL ESTATE INVE	7,361.000	376549101	LAND	US3765491010	B83TNY4
12/31/2019	PH GLATFELTER CO	FOREST PRODUCTS & PAPER	22,113.000	377316104	GLT	US3773161043	2372008
12/31/2019	PH GLATFELTER CO	FOREST PRODUCTS & PAPER	19,596.000	377316104	GLT	US3773161043	2372008
12/31/2019	GLAUKOS CORP	HEALTH CARE	21,055.000	377322102	GKOS	US3773221029	BYMWL19
12/31/2019	GLOBAL BLOOD THERAPEUTICS INC	PHARMACEUTICALS	31,325.000	37890U108	GBT	US37890U1088	BZ05388
12/31/2019	GLOBAL BLOOD THERAPEUTICS INC	PHARMACEUTICALS	41,730.000	37890U108	GBT	US37890U1088	BZ05388
12/31/2019	GLOBAL NET LEASE INC	EQUITY REIT (REAL ESTATE INVE	42,752.000	379378201	GNL	US3793782018	BZCFW78
12/31/2019	GLOBAL NET LEASE INC	EQUITY REIT (REAL ESTATE INVE	44,246.000	379378201	GNL	US3793782018	BZCFW78
12/31/2019	GLOBAL PAYMENTS INC	COMMERCIAL SERVICES	89,668.000	37940X102	GPN	US37940X1028	2712013
12/31/2019	GLOBAL WATER RESOURCES INC	WATER	5,300.000	379463102	GWRS	US3794631024	BD2ZJQ2
12/31/2019	GLOBAL MEDICAL REIT INC	EQUITY REIT (REAL ESTATE INVE	11,493.000	37954A204	GMRE	US37954A2042	BSNMBW7
12/31/2019	GLOBAL MEDICAL REIT INC	EQUITY REIT (REAL ESTATE INVE	7,940.000	37954A204	GMRE	US37954A2042	BSNMBW7
12/31/2019	GLOBUS MEDICAL INC	HEALTH CARE	184,482.000	379577208	GMED	US3795772082	B7D65M0
12/31/2019	GLOBUS MEDICAL INC	HEALTH CARE	44,445.000	379577208	GMED	US3795772082	B7D65M0
12/31/2019	GLOBUS MEDICAL INC	HEALTH CARE	60,818.000	379577208	GMED	US3795772082	B7D65M0
12/31/2019	GLOBE LIFE INC	INSURANCE	29,606.000	37959E102	GL	US37959E1029	BK6YKG1
12/31/2019	GLU MOBILE INC	SOFTWARE	57,355.000	379890106	GLUU	US3798901068	B1VP204
12/31/2019	GLYCOMIMETICS INC	BIOTECHNOLOGY	16,600.000	38000Q102	GLYC	US38000Q1022	BG3G1D6
12/31/2019	GLYCOMIMETICS INC	BIOTECHNOLOGY	5,344.000	38000Q102	GLYC	US38000Q1022	BG3G1D6
12/31/2019	GOGO INC	TELECOMMUNICATIONS	28,100.000	38046C109	GOGO	US38046C1099	BB2C2R1
12/31/2019	GOLD RESOURCE CORP	MINING	25,600.000	38068T105	GORO	US38068T1051	B1DZ912
12/31/2019	GOLD RESOURCE CORP	MINING	27,528.000	38068T105	GORO	US38068T1051	B1DZ912
12/31/2019	GOLDEN ENTERTAINMENT INC	ENTERTAINMENT	9,449.000	381013101	GDEN	US3810131017	BYNH8R8
12/31/2019	GOLDFIELD CORP/THE	ENGINEERING & CONSTRUCTION	22,377.000	381370105	GV	US3813701055	2375803
12/31/2019	GOLDMAN SACHS GROUP INC/THE	BANKS	95,559.000	38141G104	GS	US38141G1040	2407966

12/31/2019	GOODRICH PETROLEUM CORP	OIL & GAS	4,300.000	382410843	GDP	US3824108431	BYNXZ97
12/31/2019	GOODYEAR TIRE & RUBBER CO/THE	AUTO PARTS & EQUIPMENT	106,457.000	382550101	GT	US3825501014	2378200
12/31/2019	GOODYEAR TIRE & RUBBER CO/THE	AUTO PARTS & EQUIPMENT	183,754.000	382550101	GT	US3825501014	2378200
12/31/2019	GOOSEHEAD INSURANCE INC	INSURANCE	4,700.000	38267D109	GSHD	US38267D1090	BZ2YT30
12/31/2019	GOOSEHEAD INSURANCE INC	INSURANCE	33,192.000	38267D109	GSHD	US38267D1090	BZ2YT30
12/31/2019	GOPRO INC	ELECTRONICS	57,218.000	38268T103	GPRO	US38268T1034	BMNQC35
12/31/2019	GORMAN-RUPP CO/THE	MACHINERY - DIVERSIFIED	8,980.000	383082104	GRC	US3830821043	2379281
12/31/2019	GORMAN-RUPP CO/THE	MACHINERY - DIVERSIFIED	5,269.000	383082104	GRC	US3830821043	2379281
12/31/2019	GOSSAMER BIO INC	BIOTECHNOLOGY	16,719.000	38341P102	GOSS	US38341P1021	BJOCK86
12/31/2019	GRACO INC	MACHINERY - DIVERSIFIED	131,777.000	384109104	GGG	US3841091040	2380443
12/31/2019	GRACO INC	MACHINERY - DIVERSIFIED	110,100.000	384109104	GGG	US3841091040	2380443
12/31/2019	GRAHAM CORP	ELECTRICAL COMPO & EQUIP	3,032.000	384556106	GHM	US3845561063	2380904
12/31/2019	GRAHAM CORP	ELECTRICAL COMPO & EQUIP	4,700.000	384556106	GHM	US3845561063	2380904
12/31/2019	GRAHAM HOLDINGS CO	COMMERCIAL SERVICES	2,064.000	384637104	GHC	US3846371041	BGM1B98
12/31/2019	GRAHAM HOLDINGS CO	COMMERCIAL SERVICES	3,437.000	384637104	GHC	US3846371041	BGM1B98
12/31/2019	WW GRAINGER INC	WHOLESALE DIST	13,597.000	384802104	GWW	US3848021040	2380863
12/31/2019	WW GRAINGER INC	WHOLESALE DIST	1,880.000	384802104	GWW	US3848021040	2380863
12/31/2019	GRAND CANYON EDUCATION INC	COMMERCIAL SERVICES	38,104.000	38526M106	LOPE	US38526M1062	B3F1XM1
12/31/2019	GRANITE CONSTRUCTION INC	ENGINEERING & CONSTRUCTION	20,548.000	387328107	GVA	US3873281071	2381189
12/31/2019	GRANITE CONSTRUCTION INC	ENGINEERING & CONSTRUCTION	23,125.000	387328107	GVA	US3873281071	2381189
12/31/2019	GRANITE POINT MORTGAGE TRUST I	EQUITY REIT (REAL ESTATE INVE	27,133.000	38741L107	GPMT	US38741L1070	BF11FD4
12/31/2019	GRAPHIC PACKAGING HOLDING CO	PACKAGING PRODUCTS	622,707.000	388689101	GPK	US3886891015	B2Q8249
12/31/2019	GRAPHIC PACKAGING HOLDING CO	PACKAGING PRODUCTS	95,255.000	388689101	GPK	US3886891015	B2Q8249
12/31/2019	GRAY TELEVISION INC	MEDIA	44,309.000	389375106	GTN	US3893751061	2390817
12/31/2019	GRAY TELEVISION INC	MEDIA	55,359.000	389375106	GTN	US3893751061	2390817
12/31/2019	GREAT AJAX CORP	EQUITY REIT (REAL ESTATE INVE	7,800.000	38983D300	AJX	US38983D3008	BVVM4K9
12/31/2019	GREAT LAKES DREDGE & DOCK CORP	ENGINEERING & CONSTRUCTION	37,500.000	390607109	GLDD	US3906071093	B1LDZK9
12/31/2019	GREAT LAKES DREDGE & DOCK CORP	ENGINEERING & CONSTRUCTION	29,041.000	390607109	GLDD	US3906071093	B1LDZK9
12/31/2019	GREAT SOUTHERN BANCORP INC	BANKS	5,620.000	390905107	GSBC	US3909051076	2387002
12/31/2019	GREAT SOUTHERN BANCORP INC	BANKS	6,931.000	390905107	GSBC	US3909051076	2387002
12/31/2019	GREAT WESTERN BANCORP INC	BANKS	31,306.000	391416104	GWB	US3914161043	BRHZ1X6
12/31/2019	GREAT WESTERN BANCORP INC	BANKS	25,963.000	391416104	GWB	US3914161043	BRHZ1X6
12/31/2019	GREEN BRICK PARTNERS INC	HOME BUILDERS	19,658.000	392709101	GRBK	US3927091013	BS7T2R6
12/31/2019	GREEN BRICK PARTNERS INC	HOME BUILDERS	11,900.000	392709101	GRBK	US3927091013	BS7T2R6
12/31/2019	GREEN DOT CORP	COMMERCIAL SERVICES	26,911.000	39304D102	GDOT	US39304D1028	B3WNNP3
12/31/2019	GREEN DOT CORP	COMMERCIAL SERVICES	5,849.000	39304D102	GDOT	US39304D1028	B3WNNP3
12/31/2019	GREEN DOT CORP	COMMERCIAL SERVICES	37,433.000	39304D102	GDOT	US39304D1028	B3WNNP3
12/31/2019	GREEN PLAINS INC	ENERGY - ALTERNATE SOURCES	24,548.000	393222104	GPRE	US3932221043	B11FJD6
12/31/2019	GREEN PLAINS INC	ENERGY - ALTERNATE SOURCES	20,051.000	393222104	GPRE	US3932221043	B11FJD6
12/31/2019	GREENBRIER COS INC/THE	TRUCKING & LEASING	17,811.000	393657101	GBX	US3936571013	2387530
12/31/2019	GREENBRIER COS INC/THE	TRUCKING & LEASING	15,173.000	393657101	GBX	US3936571013	2387530
12/31/2019	GREENE COUNTY BANCORP INC	SAVINGS & LOANS	1,500.000	394357107	GCBC	US3943571071	2647751
12/31/2019	GREENHILL & CO INC	DIVERSIFIED FINANCIAL SERVICE	8,603.000	395259104	GHL	US3952591044	B00G8B4
12/31/2019	GREIF INC	PACKAGING PRODUCTS	13,893.000	397624107	GEF	US3976241071	2388016
12/31/2019	GREIF INC	PACKAGING PRODUCTS	10,606.000	397624107	GEF	US3976241071	2388016
12/31/2019	GREIF INC	PACKAGING PRODUCTS	20,747.000	397624107	GEF	US3976241071	2388016

12/31/2019	GREIF INC	PACKAGING PRODUCTS	3,563.000	397624206	GEF/B	US3976242061	2394080
12/31/2019	GREIF INC	PACKAGING PRODUCTS	2,700.000	397624206	GEF/B	US3976242061	2394080
12/31/2019	GRIFFIN INDUSTRIAL REALTY INC	REAL ESTATE MANAGEMENT & C	410.000	398231100	GRIF	US3982311009	2023931
12/31/2019	GRIFFON CORP	BUILDING MATERIALS	17,999.000	398433102	GFF	US3984331021	2463344
12/31/2019	GRIFFON CORP	BUILDING MATERIALS	33,670.000	398433102	GFF	US3984331021	2463344
12/31/2019	GRITSTONE ONCOLOGY INC	PHARMACEUTICALS	3,560.000	39868T105	GRTS	US39868T1051	BF12XF5
12/31/2019	GROCERY OUTLET HOLDING CORP	FOOD PROCESSING	27,626.000	39874R101	GO	US39874R1014	BK1KWF7
12/31/2019	GROUP 1 AUTOMOTIVE INC	RETAIL	8,213.000	398905109	GPI	US3989051095	2121352
12/31/2019	GROUP 1 AUTOMOTIVE INC	RETAIL	9,978.000	398905109	GPI	US3989051095	2121352
12/31/2019	GROUPON INC	INTERNET	226,879.000	399473107	GRPN	US3994731079	B77D163
12/31/2019	GRUBHUB INC	FOOD SERVICE	72,256.000	400110102	GRUB	US4001101025	BKY7XF2
12/31/2019	GUARANTY BANCSHARES INC/TX	BANKS	3,700.000	400764106	GNTY	US4007641065	2503035
12/31/2019	GUARANTY BANCSHARES INC/TX	BANKS	1,253.000	400764106	GNTY	US4007641065	2503035
12/31/2019	GTX INC	BIOTECHNOLOGY	357.000	400CVR015		US400CVR0150	
12/31/2019	GUARANTY FEDERAL BANCSHARES IN	BANKS	481.000	40108P101	GFED	US40108P1012	2502601
12/31/2019	GUARDANT HEALTH INC	BIOTECHNOLOGY	48,294.000	40131M109	GH	US40131M1099	BFXC911
12/31/2019	GUESS? INC	RETAIL	29,800.000	401617105	GES	US4016171054	2387109
12/31/2019	GUESS? INC	RETAIL	29,207.000	401617105	GES	US4016171054	2387109
12/31/2019	GUIDEWIRE SOFTWARE INC	SOFTWARE	28,196.000	40171V100	GWRE	US40171V1008	B7JYSG3
12/31/2019	GULF ISLAND FABRICATION INC	METAL FABRICATION/HARDWAR	9,101.000	402307102	GIFI	US4023071024	2412636
12/31/2019	GULFPORT ENERGY CORP	OIL & GAS	88,900.000	402635304	GPOR	US4026353049	2398684
12/31/2019	GULFPORT ENERGY CORP	OIL & GAS	53,926.000	402635304	GPOR	US4026353049	2398684
12/31/2019	H&E EQUIPMENT SERVICES INC	WHOLESALE DIST	15,561.000	404030108	HEES	US4040301081	B0WR848
12/31/2019	HCA HEALTHCARE INC	HEALTH CARE SERVICES	10,296.000	40412C101	HCA	US40412C1018	B4MGBG6
12/31/2019	HCA HEALTHCARE INC	HEALTH CARE SERVICES	79,727.000	40412C101	HCA	US40412C1018	B4MGBG6
12/31/2019	HC2 HOLDINGS INC	TELECOMMUNICATIONS	3,088.000	404139107	HCHC	US4041391073	BLP68D8
12/31/2019	HCI GROUP INC	INSURANCE	3,600.000	40416E103	HCI	US40416E1038	BBN23F5
12/31/2019	HCI GROUP INC	INSURANCE	5,243.000	40416E103	HCI	US40416E1038	BBN23F5
12/31/2019	HF FOODS GROUP INC	FOOD PROCESSING	755.000	40417F109	HFFG	US40417F1093	BYZLWZ4
12/31/2019	HMN FINANCIAL INC	SAVINGS & LOANS	200.000	40424G108	HMNF	US40424G1085	2426228
12/31/2019	HNI CORP	OFFICE FURNISHINGS	1,575.000	404251100	HNI	US4042511000	2435246
12/31/2019	HNI CORP	OFFICE FURNISHINGS	33,836.000	404251100	HNI	US4042511000	2435246
12/31/2019	HNI CORP	OFFICE FURNISHINGS	19,049.000	404251100	HNI	US4042511000	2435246
12/31/2019	HMS HOLDINGS CORP	COMMERCIAL SERVICES	225,479.000	40425J101	HMSY	US40425J1016	2418043
12/31/2019	HMS HOLDINGS CORP	COMMERCIAL SERVICES	43,780.000	40425J101	HMSY	US40425J1016	2418043
12/31/2019	HMS HOLDINGS CORP	COMMERCIAL SERVICES	7,980.000	40425J101	HMSY	US40425J1016	2418043
12/31/2019	HP INC	COMPUTERS	450,895.000	40434L105	HPQ	US40434L1052	BYX4D52
12/31/2019	HABIT RESTAURANTS INC/THE	RETAIL	9,900.000	40449J103	HABT	US40449J1034	BSLVVS2
12/31/2019	HABIT RESTAURANTS INC/THE	RETAIL	11,044.000	40449J103	HABT	US40449J1034	BSLVVS2
12/31/2019	HACKETT GROUP INC/THE	COMMERCIAL SERVICES	11,700.000	404609109	HCKT	US4046091090	2249254
12/31/2019	HAEMONETICS CORP	HEALTH CARE	40,046.000	405024100	HAE	US4050241003	2401195
12/31/2019	HAEMONETICS CORP	HEALTH CARE	25,984.000	405024100	HAE	US4050241003	2401195
12/31/2019	HAEMONETICS CORP	HEALTH CARE	55,701.000	405024100	HAE	US4050241003	2401195
12/31/2019	HAIN CELESTIAL GROUP INC/THE	FOOD PROCESSING	63,476.000	405217100	HAIN	US4052171000	2492337
12/31/2019	HAIN CELESTIAL GROUP INC/THE	FOOD PROCESSING	27,329.000	405217100	HAIN	US4052171000	2492337
12/31/2019	HALLADOR ENERGY CO	COAL	1,709.000	40609P105	HNRG	US40609P1057	2404978

12/31/2019	HALLADOR ENERGY CO	COAL	8,100.000	40609P105	HNRG	US40609P1057	2404978
12/31/2019	HALLIBURTON CO	OIL & GAS SERVICES	262,281.000	406216101	HAL	US4062161017	2405302
12/31/2019	HALLMARK FINANCIAL SERVICES IN	INSURANCE	15,355.000	40624Q203	HALL	US40624Q2030	B19HTB2
12/31/2019	HALLMARK FINANCIAL SERVICES IN	INSURANCE	6,300.000	40624Q203	HALL	US40624Q2030	B19HTB2
12/31/2019	HALOZYME THERAPEUTICS INC	BIOTECHNOLOGY	82,191.000	40637H109	HALO	US40637H1095	2975098
12/31/2019	HAMILTON BEACH BRANDS HOLDING	HOME FURNISHINGS	3,100.000	40701T104	HBB	US40701T1043	BF22688
12/31/2019	HAMILTON LANE INC	DIVERSIFIED FINANCIAL SERVI	10,159.000	407497106	HLNE	US4074971064	BF0SR29
12/31/2019	HANCOCK WHITNEY CORP	BANKS	68,910.000	410120109	HWC	US4101201097	2415497
12/31/2019	HANCOCK WHITNEY CORP	BANKS	40,047.000	410120109	HWC	US4101201097	2415497
12/31/2019	HANCOCK WHITNEY CORP	BANKS	44,886.000	410120109	HWC	US4101201097	2415497
12/31/2019	HANESBRANDS INC	APPAREL	12,314.000	410345102	HBI	US4103451021	B1BJSJL9
12/31/2019	HANESBRANDS INC	APPAREL	112,418.000	410345102	HBI	US4103451021	B1BJSJL9
12/31/2019	HANGER INC	HEALTH CARE	14,291.000	41043F208	HNGR	US41043F2083	2796653
12/31/2019	HANMI FINANCIAL CORP	BANKS	21,286.000	410495204	HAFC	US4104952043	B6TPXR5
12/31/2019	HANMI FINANCIAL CORP	BANKS	15,527.000	410495204	HAFC	US4104952043	B6TPXR5
12/31/2019	HANNON ARMSTRONG SUSTAINABLE I	DIVERSIFIED FINANCIAL SERVI	36,060.000	41068X100	HASI	US41068X1000	B9HHD96
12/31/2019	HANNON ARMSTRONG SUSTAINABLE I	DIVERSIFIED FINANCIAL SERVI	264,397.000	41068X100	HASI	US41068X1000	B9HHD96
12/31/2019	HANOVER INSURANCE GROUP INC/TH	INSURANCE	31,125.000	410867105	THG	US4108671052	2020415
12/31/2019	HANOVER INSURANCE GROUP INC/TH	INSURANCE	8,072.000	410867105	THG	US4108671052	2020415
12/31/2019	HARBORONE BANCORP INC	BANKS	19,568.000	41165Y100	HONE	US41165Y1001	BK1KX10
12/31/2019	HARBORONE BANCORP INC	BANKS	12,747.000	41165Y100	HONE	US41165Y1001	BK1KX10
12/31/2019	HARLEY-DAVIDSON INC	LEISURE TIME	3,783.000	412822108	HOG	US4128221086	2411053
12/31/2019	HARLEY-DAVIDSON INC	LEISURE TIME	44,542.000	412822108	HOG	US4128221086	2411053
12/31/2019	HARMONIC INC	TELECOMMUNICATIONS	43,269.000	413160102	HLIT	US4131601027	2510659
12/31/2019	HARMONIC INC	TELECOMMUNICATIONS	51,558.000	413160102	HLIT	US4131601027	2510659
12/31/2019	HARPOON THERAPEUTICS INC	PHARMACEUTICALS	1,306.000	41358P106	HARP	US41358P1066	BJ4LDP7
12/31/2019	HARSCO CORP	COMMERCIAL SERVICES	39,712.000	415864107	HSC	US4158641070	2412700
12/31/2019	HARTE-HANKS INC	ADVERTISING	3,300.000	416196202	HHS	US4161962026	BFN64W9
12/31/2019	HARTFORD FINANCIAL SERVICES GR	INSURANCE	108,197.000	416515104	HIG	US4165151048	2476193
12/31/2019	HARVARD BIOSCIENCE INC	BIOTECHNOLOGY	18,061.000	416906105	HBIO	US4169061052	2694995
12/31/2019	HASBRO INC	TOYS/GAMES/HOBBIES	38,061.000	418056107	HAS	US4180561072	2414580
12/31/2019	HASBRO INC	TOYS/GAMES/HOBBIES	4,516.000	418056107	HAS	US4180561072	2414580
12/31/2019	HAVERTY FURNITURE COS INC	RETAIL	8,862.000	419596101	HVT	US4195961010	2414245
12/31/2019	HAVERTY FURNITURE COS INC	RETAIL	9,200.000	419596101	HVT	US4195961010	2414245
12/31/2019	HAWAIIAN ELECTRIC INDUSTRIES I	ELECTRIC	86,102.000	419870100	HE	US4198701009	2415204
12/31/2019	HAWAIIAN HOLDINGS INC	AIRLINES	28,692.000	419879101	HA	US4198791018	2408044
12/31/2019	HAWAIIAN HOLDINGS INC	AIRLINES	22,338.000	419879101	HA	US4198791018	2408044
12/31/2019	HAWKINS INC	CHEMICALS	4,607.000	420261109	HWKN	US4202611095	2415594
12/31/2019	HAWKINS INC	CHEMICALS	4,700.000	420261109	HWKN	US4202611095	2415594
12/31/2019	HAYNES INTERNATIONAL INC	MISC MANUFACTURER	7,869.000	420877201	HAYN	US4208772016	B02WVH7
12/31/2019	HAYNES INTERNATIONAL INC	MISC MANUFACTURER	6,130.000	420877201	HAYN	US4208772016	B02WVH7
12/31/2019	HEALTHCARE SERVICES GROUP INC	COMMERCIAL SERVICES	36,870.000	421906108	HCSG	US4219061086	2417619
12/31/2019	HEALTHCARE SERVICES GROUP INC	COMMERCIAL SERVICES	58,563.000	421906108	HCSG	US4219061086	2417619
12/31/2019	HEALTHCARE REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	67,056.000	421946104	HR	US4219461047	2417921
12/31/2019	HEALTHCARE REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	105,668.000	421946104	HR	US4219461047	2417921
12/31/2019	HEALTHSTREAM INC	INTERNET	13,182.000	42222N103	HSTM	US42222N1037	2577870

12/31/2019	HEALTHSTREAM INC	INTERNET	12,811.000	42222N103	HSTM	US42222N1037	2577870
12/31/2019	HEALTH INSURANCE INNOVATIONS I	INSURANCE	6,435.000	42225K106	HIIQ	US42225K1060	B7YHN62
12/31/2019	HEALTH CATALYST INC	SOFTWARE	1,275.000	42225T107	HCAT	US42225T1079	BKLCX50
12/31/2019	HEALTH EQUITY INC	COMMERCIAL SERVICES	56,003.000	42226A107	HQY	US42226A1079	BP8XZL1
12/31/2019	HEALTH EQUITY INC	COMMERCIAL SERVICES	34,227.000	42226A107	HQY	US42226A1079	BP8XZL1
12/31/2019	HEARTLAND EXPRESS INC	TRANSPORTATION	23,789.000	422347104	HTLD	US4223471040	2414018
12/31/2019	HEARTLAND EXPRESS INC	TRANSPORTATION	25,585.000	422347104	HTLD	US4223471040	2414018
12/31/2019	HEARTLAND FINANCIAL USA INC	BANKS	15,509.000	42234Q102	HTLF	US42234Q1022	2828147
12/31/2019	HEARTLAND FINANCIAL USA INC	BANKS	18,616.000	42234Q102	HTLF	US42234Q1022	2828147
12/31/2019	HEALTHPEAK PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	144,179.000	42250P103	PEAK	US42250P1030	BJBLRK3
12/31/2019	HECLA MINING CO	MINING	233,216.000	422704106	HL	US4227041062	2418601
12/31/2019	HECLA MINING CO	MINING	259,009.000	422704106	HL	US4227041062	2418601
12/31/2019	HEIDRICK & STRUGGLES INTERNATI	COMMERCIAL SERVICES	9,134.000	422819102	HSII	US4228191023	2413071
12/31/2019	HEIDRICK & STRUGGLES INTERNATI	COMMERCIAL SERVICES	11,770.000	422819102	HSII	US4228191023	2413071
12/31/2019	HELIOS TECHNOLOGIES INC	METAL FABRICATION/HARDWAR	14,718.000	42328H109	HLIO	US42328H1095	BK8MDM0
12/31/2019	HELIOS TECHNOLOGIES INC	METAL FABRICATION/HARDWAR	4,586.000	42328H109	HLIO	US42328H1095	BK8MDM0
12/31/2019	HELIX ENERGY SOLUTIONS GROUP I	OIL & GAS SERVICES	71,607.000	42330P107	HLX	US42330P1075	2037062
12/31/2019	HELIX ENERGY SOLUTIONS GROUP I	OIL & GAS SERVICES	91,397.000	42330P107	HLX	US42330P1075	2037062
12/31/2019	HELMERICH & PAYNE INC	OIL & GAS	48,309.000	423452101	HP	US4234521015	2420101
12/31/2019	HELMERICH & PAYNE INC	OIL & GAS	31,280.000	423452101	HP	US4234521015	2420101
12/31/2019	HEMISPHERE MEDIA GROUP INC	MEDIA	8,800.000	42365Q103	HMTV	US42365Q1031	B8L2798
12/31/2019	HEMISPHERE MEDIA GROUP INC	MEDIA	959.000	42365Q103	HMTV	US42365Q1031	B8L2798
12/31/2019	JACK HENRY & ASSOCIATES INC	SOFTWARE	22,776.000	426281101	JKHY	US4262811015	2469193
12/31/2019	HERITAGE COMMERCE CORP	BANKS	20,331.000	426927109	HTBK	US4269271098	2503916
12/31/2019	HERITAGE COMMERCE CORP	BANKS	26,264.000	426927109	HTBK	US4269271098	2503916
12/31/2019	HERC HOLDINGS INC	COMMERCIAL SERVICES	11,736.000	42704L104	HRI	US42704L1044	BZBZ020
12/31/2019	HERC HOLDINGS INC	COMMERCIAL SERVICES	11,922.000	42704L104	HRI	US42704L1044	BZBZ020
12/31/2019	HERITAGE FINANCIAL CORP/WA	BANKS	10,771.000	42722X106	HFWA	US42722X1063	2619880
12/31/2019	HERITAGE FINANCIAL CORP/WA	BANKS	18,121.000	42722X106	HFWA	US42722X1063	2619880
12/31/2019	HERITAGE-CRYSTAL CLEAN INC	ENVIRONMENTAL CONTROL	5,007.000	42726M106	HCCI	US42726M1062	B2Q96P1
12/31/2019	HERITAGE-CRYSTAL CLEAN INC	ENVIRONMENTAL CONTROL	7,200.000	42726M106	HCCI	US42726M1062	B2Q96P1
12/31/2019	HERITAGE INSURANCE HOLDINGS IN	INSURANCE	19,219.000	42727J102	HRTG	US42727J1025	BMN9870
12/31/2019	HERITAGE INSURANCE HOLDINGS IN	INSURANCE	9,700.000	42727J102	HRTG	US42727J1025	BMN9870
12/31/2019	HERON THERAPEUTICS INC	PHARMACEUTICALS	40,959.000	427746102	HRTX	US4277461020	BJ0XLZ3
12/31/2019	HERSHA HOSPITALITY TRUST	EQUITY REIT (REAL ESTATE INVE	18,121.000	427825500	HT	US4278255009	BYTYSK6
12/31/2019	HERSHA HOSPITALITY TRUST	EQUITY REIT (REAL ESTATE INVE	19,498.000	427825500	HT	US4278255009	BYTYSK6
12/31/2019	HERSHEY CO/THE	FOOD PROCESSING	44,498.000	427866108	HSY	US4278661081	2422806
12/31/2019	HESKA CORP	PHARMACEUTICALS	3,449.000	42805E306	HSKA	US42805E3062	B44C366
12/31/2019	HERTZ GLOBAL HOLDINGS INC	COMMERCIAL SERVICES	49,435.000	42806J106	HTZ	US42806J1060	BZBYZY4
12/31/2019	HERTZ GLOBAL HOLDINGS INC	COMMERCIAL SERVICES	56,533.000	42806J106	HTZ	US42806J1060	BZBYZY4
12/31/2019	HESS CORP	OIL & GAS	9,966.000	42809H107	HES	US42809H1077	2023748
12/31/2019	HESS CORP	OIL & GAS	75,724.000	42809H107	HES	US42809H1077	2023748
12/31/2019	HEWLETT PACKARD ENTERPRISE CO	COMPUTERS	392,780.000	42824C109	HPE	US42824C1099	BYVYWS0
12/31/2019	HEWLETT PACKARD ENTERPRISE CO	COMPUTERS	49,208.000	42824C109	HPE	US42824C1099	BYVYWS0
12/31/2019	HIBBETT SPORTS INC	RETAIL	9,200.000	428567101	HIBB	US4285671016	2428376
12/31/2019	HIBBETT SPORTS INC	RETAIL	10,074.000	428567101	HIBB	US4285671016	2428376

12/31/2019	HIGHPOINT RESOURCES CORP	OIL & GAS	52,900.000	43114K108	HPR	US43114K1088	BDF0CY3
12/31/2019	HIGHPOINT RESOURCES CORP	OIL & GAS	59,145.000	43114K108	HPR	US43114K1088	BDF0CY3
12/31/2019	HIGHWOODS PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	81,971.000	431284108	HIW	US4312841087	2420640
12/31/2019	HILL INTERNATIONAL INC	COMMERCIAL SERVICES	14,249.000	431466101	HIL	US4314661012	B01TPN3
12/31/2019	HILL-ROM HOLDINGS INC	HEALTH CARE	52,751.000	431475102	HRC	US4314751029	2425924
12/31/2019	HILLENBRAND INC	MISC MANUFACTURER	37,338.000	431571108	HI	US4315711089	B2QGDP1
12/31/2019	HILLENBRAND INC	MISC MANUFACTURER	8,852.000	431571108	HI	US4315711089	B2QGDP1
12/31/2019	HILLTOP HOLDINGS INC	BANKS	37,099.000	432748101	HTH	US4327481010	2365428
12/31/2019	HILLTOP HOLDINGS INC	BANKS	44,502.000	432748101	HTH	US4327481010	2365428
12/31/2019	HILTON WORLDWIDE HOLDINGS INC	LODGING	10,216.000	43300A203	HLT	US43300A2033	BYVMW06
12/31/2019	HILTON WORLDWIDE HOLDINGS INC	LODGING	84,551.000	43300A203	HLT	US43300A2033	BYVMW06
12/31/2019	HINGHAM INSTITUTION FOR SAVING	SAVINGS & LOANS	901.000	433323102	HIFS	US4333231029	2428439
12/31/2019	HINGHAM INSTITUTION FOR SAVING	SAVINGS & LOANS	656.000	433323102	HIFS	US4333231029	2428439
12/31/2019	HOLLYFRONTIER CORP	OIL & GAS	48,163.000	436106108	HFC	US4361061082	B5VX1H6
12/31/2019	HOLLYFRONTIER CORP	OIL & GAS	71,220.000	436106108	HFC	US4361061082	B5VX1H6
12/31/2019	HOLOGIC INC	HEALTH CARE	79,557.000	436440101	HOLX	US4364401012	2433530
12/31/2019	HOME BANCSHARES INC/AR	BANKS	122,472.000	436893200	HOMB	US4368932004	B17MTL9
12/31/2019	HOME BANCSHARES INC/AR	BANKS	82,294.000	436893200	HOMB	US4368932004	B17MTL9
12/31/2019	HOME BANCSHARES INC/AR	BANKS	8,451.000	436893200	HOMB	US4368932004	B17MTL9
12/31/2019	HOME BANCORP INC	SAVINGS & LOANS	3,800.000	43689E107	HBCP	US43689E1073	B39XGV3
12/31/2019	HOME BANCORP INC	SAVINGS & LOANS	2,087.000	43689E107	HBCP	US43689E1073	B39XGV3
12/31/2019	HOME DEPOT INC/THE	RETAIL	41,503.000	437076102	HD	US4370761029	2434209
12/31/2019	HOME DEPOT INC/THE	RETAIL	326,365.000	437076102	HD	US4370761029	2434209
12/31/2019	HOMESTREET INC	BANKS	12,682.000	43785V102	HMST	US43785V1026	B4WHS46
12/31/2019	HOMESTREET INC	BANKS	14,682.000	43785V102	HMST	US43785V1026	B4WHS46
12/31/2019	HOMETRUST BANCSHARES INC	SAVINGS & LOANS	3,999.000	437872104	HTBI	US4378721041	B84T2F7
12/31/2019	HOMETRUST BANCSHARES INC	SAVINGS & LOANS	8,500.000	437872104	HTBI	US4378721041	B84T2F7
12/31/2019	HOMOLOGY MEDICINES INC	BIOTECHNOLOGY	33,039.000	438083107	FIXX	US4380831077	BFMMJ23
12/31/2019	HOMOLOGY MEDICINES INC	BIOTECHNOLOGY	8,356.000	438083107	FIXX	US4380831077	BFMMJ23
12/31/2019	HONEYWELL INTERNATIONAL INC	ELECTRONICS	214,125.000	438516106	HON	US4385161066	2020459
12/31/2019	HOOKER FURNITURE CORP	HOME FURNISHINGS	5,600.000	439038100	HOFT	US4390381006	2748911
12/31/2019	HOOKER FURNITURE CORP	HOME FURNISHINGS	8,343.000	439038100	HOFT	US4390381006	2748911
12/31/2019	HOPE BANCORP INC	BANKS	69,513.000	43940T109	HOPE	US43940T1097	BYN87K7
12/31/2019	HOPE BANCORP INC	BANKS	62,015.000	43940T109	HOPE	US43940T1097	BYN87K7
12/31/2019	HORACE MANN EDUCATORS CORP	INSURANCE	21,000.000	440327104	HMN	US4403271046	2437112
12/31/2019	HORACE MANN EDUCATORS CORP	INSURANCE	22,285.000	440327104	HMN	US4403271046	2437112
12/31/2019	HORIZON BANCORP INC/IN	BANKS	18,840.000	440407104	HBNC	US4404071049	2949316
12/31/2019	HORIZON BANCORP INC/IN	BANKS	21,768.000	440407104	HBNC	US4404071049	2949316
12/31/2019	HORMEL FOODS CORP	FOOD PROCESSING	82,644.000	440452100	HRL	US4404521001	2437264
12/31/2019	HORIZON GLOBAL CORP	HOME BUILDERS	7,457.000	44052W104	HZN	US44052W1045	BYM7727
12/31/2019	HORNBECK OFFSHORE SERVICES INC	TRANSPORTATION	20,190.000	440543106	HOSS	US4405431069	B00G814
12/31/2019	HOST HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	216,923.000	44107P104	HST	US44107P1049	2567503
12/31/2019	HOSTESS BRANDS INC	FOOD PROCESSING	60,340.000	44109J106	TWNK	US44109J1060	BZ8VJD5
12/31/2019	HOSTESS BRANDS INC	FOOD PROCESSING	58,399.000	44109J106	TWNK	US44109J1060	BZ8VJD5
12/31/2019	HOUGHTON MIFFLIN HARCOURT CO	MEDIA	53,990.000	44157R109	HMHC	US44157R1095	BGCBBK9
12/31/2019	HOUGHTON MIFFLIN HARCOURT CO	MEDIA	51,530.000	44157R109	HMHC	US44157R1095	BGCBBK9

12/31/2019	HOULIHAN LOKEY INC	DIVERSIFIED FINANCIAL SERVICE	20,938.000	441593100	HLI	US4415931009	BYQ3PM7
12/31/2019	HOUSTON WIRE & CABLE CO	WHOLESALE DIST	13,625.000	44244K109	HWCC	US44244K1097	B171W40
12/31/2019	HOWARD BANCORP INC	BANKS	6,400.000	442496105	HBMD	US4424961054	B125QV2
12/31/2019	HOWARD BANCORP INC	BANKS	1,874.000	442496105	HBMD	US4424961054	B125QV2
12/31/2019	HOWARD HUGHES CORP/THE	REAL ESTATE MANAGEMENT & E	2,775.000	44267D107	HHC	US44267D1072	B5VR4H9
12/31/2019	HUB GROUP INC	TRANSPORTATION	16,272.000	443320106	HUBG	US4433201062	2407632
12/31/2019	HUB GROUP INC	TRANSPORTATION	16,961.000	443320106	HUBG	US4433201062	2407632
12/31/2019	HUBBELL INC	ELECTRICAL COMPO & EQUIP	42,972.000	443510607	HUBB	US4435106079	BDFG6S3
12/31/2019	HUBSPOT INC	SOFTWARE	54,177.000	443573100	HUBS	US4435731009	BR4T3B3
12/31/2019	HUDSON GLOBAL INC	COMMERCIAL SERVICES	862.000	443787205	HSO	US4437872058	BK9M426
12/31/2019	HUDSON PACIFIC PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	44,924.000	444097109	HPP	US4440971095	B64B9P8
12/31/2019	HUMANA INC	HEALTH CARE SERVICES	40,300.000	444859102	HUM	US4448591028	2445063
12/31/2019	JB HUNT TRANSPORT SERVICES INC	TRANSPORTATION	25,921.000	445658107	JBHT	US4456581077	2445416
12/31/2019	HUNTINGTON BANCSHARES INC/OH	BANKS	303,030.000	446150104	HBAN	US4461501045	2445966
12/31/2019	HUNTINGTON INGALLS INDUSTRIES	SHIPBUILDING	11,849.000	446413106	HII	US4464131063	B40SSC9
12/31/2019	HUNTSMAN CORP	CHEMICALS	80,379.000	447011107	HUN	US4470111075	B0650B9
12/31/2019	HURCO COS INC	MACHINERY - DIVERSIFIED	4,400.000	447324104	HURC	US4473241044	2446367
12/31/2019	HURCO COS INC	MACHINERY - DIVERSIFIED	3,000.000	447324104	HURC	US4473241044	2446367
12/31/2019	HURON CONSULTING GROUP INC	COMMERCIAL SERVICES	9,458.000	447462102	HURN	US4474621020	B018V76
12/31/2019	HURON CONSULTING GROUP INC	COMMERCIAL SERVICES	11,251.000	447462102	HURN	US4474621020	B018V76
12/31/2019	HUTTIG BUILDING PRODUCTS INC	RETAIL	2,979.000	448451104	HBP	US4484511047	2528027
12/31/2019	HYSTER-YALE MATERIALS HANDLING	MACHINERY - CONSTR & MINING	6,836.000	449172105	HY	US4491721050	B7LG306
12/31/2019	HYSTER-YALE MATERIALS HANDLING	MACHINERY - CONSTR & MINING	5,276.000	449172105	HY	US4491721050	B7LG306
12/31/2019	ICF INTERNATIONAL INC	COMMERCIAL SERVICES	9,202.000	44925C103	ICFI	US44925C1036	B1FP363
12/31/2019	ICF INTERNATIONAL INC	COMMERCIAL SERVICES	10,843.000	44925C103	ICFI	US44925C1036	B1FP363
12/31/2019	ICU MEDICAL INC	HEALTH CARE	15,191.000	44930G107	ICUI	US44930G1076	2451918
12/31/2019	IES HOLDINGS INC	ENGINEERING & CONSTRUCTION	2,705.000	44951W106	IESC	US44951W1062	BD978B9
12/31/2019	IES HOLDINGS INC	ENGINEERING & CONSTRUCTION	4,100.000	44951W106	IESC	US44951W1062	BD978B9
12/31/2019	IGM BIOSCIENCES INC	BIOTECHNOLOGY	3,010.000	449585108	IGMS	US4495851085	BKS3SM8
12/31/2019	IPG PHOTONICS CORP	SEMICONDUCTORS	10,913.000	44980X109	IPGP	US44980X1090	2698782
12/31/2019	IRHYTHM TECHNOLOGIES INC	HEALTH CARE	64,612.000	450056106	IRTC	US4500561067	BYT4ST5
12/31/2019	IRHYTHM TECHNOLOGIES INC	HEALTH CARE	12,778.000	450056106	IRTC	US4500561067	BYT4ST5
12/31/2019	ISTAR INC	EQUITY REIT (REAL ESTATE INVE	33,120.000	45031U101	STAR	US45031U1016	2259190
12/31/2019	ITT INC	MISC MANUFACTURER	69,294.000	45073V108	ITT	US45073V1089	BZBY209
12/31/2019	ITT INC	MISC MANUFACTURER	19,045.000	45073V108	ITT	US45073V1089	BZBY209
12/31/2019	IBERIABANK CORP	BANKS	25,230.000	450828108	IBKC	US4508281080	2452450
12/31/2019	IBERIABANK CORP	BANKS	24,160.000	450828108	IBKC	US4508281080	2452450
12/31/2019	IDACORP INC	ELECTRIC	39,820.000	451107106	IDA	US4511071064	2296937
12/31/2019	IDEX CORP	MACHINERY - DIVERSIFIED	22,614.000	45167R104	IEX	US45167R1041	2456612
12/31/2019	IDEX CORP	MACHINERY - DIVERSIFIED	2,828.000	45167R104	IEX	US45167R1041	2456612
12/31/2019	IDEXX LABORATORIES INC	HEALTH CARE	51,327.000	45168D104	IDXX	US45168D1046	2459202
12/31/2019	IDEXX LABORATORIES INC	HEALTH CARE	3,140.000	45168D104	IDXX	US45168D1046	2459202
12/31/2019	IDEXX LABORATORIES INC	HEALTH CARE	25,877.000	45168D104	IDXX	US45168D1046	2459202
12/31/2019	IDERA PHARMACEUTICALS INC	BIOTECHNOLOGY	2,738.000	45168K405	IDRA	US45168K4058	BFNQL28
12/31/2019	ILLINOIS TOOL WORKS INC	MISC MANUFACTURER	88,355.000	452308109	ITW	US4523081093	2457552
12/31/2019	ILLINOIS TOOL WORKS INC	MISC MANUFACTURER	12,171.000	452308109	ITW	US4523081093	2457552

12/31/2019	ILLUMINA INC	BIOTECHNOLOGY	43,837.000	452327109	ILMN	US4523271090	2613990
12/31/2019	IMMERSION CORP	SOFTWARE	12,600.000	452521107	IMMR	US4525211078	2517854
12/31/2019	IMMUNOGEN INC	BIOTECHNOLOGY	69,826.000	45253H101	IMGN	US45253H1014	2457864
12/31/2019	IMMUNOMEDICS INC	BIOTECHNOLOGY	91,797.000	452907108	IMMU	US4529071080	2457961
12/31/2019	IMMUNOMEDICS INC	BIOTECHNOLOGY	61,097.000	452907108	IMMU	US4529071080	2457961
12/31/2019	IMPINJ INC	SEMICONDUCTORS	7,900.000	453204109	PI	US4532041096	BYYGJZ9
12/31/2019	INCYTE CORP	BIOTECHNOLOGY	52,888.000	45337C102	INCY	US45337C1027	2471950
12/31/2019	INCYTE CORP	BIOTECHNOLOGY	2,671.000	45337C102	INCY	US45337C1027	2471950
12/31/2019	INDEPENDENCE CONTRACT DRILLING	OIL & GAS SERVICES	9,652.000	453415309	ICD	US4534153097	BPRCHP7
12/31/2019	INDEPENDENCE CONTRACT DRILLING	OIL & GAS SERVICES	24,267.000	453415309	ICD	US4534153097	BPRCHP7
12/31/2019	INDEPENDENCE HOLDING CO	INSURANCE	2,300.000	453440307	IHC	US4534403070	2461229
12/31/2019	INDEPENDENCE REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	45,388.000	45378A106	IRT	US45378A1060	BCRYTK1
12/31/2019	INDEPENDENT BANK CORP	BANKS	7,953.000	453836108	INDB	US4538361084	2447821
12/31/2019	INDEPENDENT BANK CORP	BANKS	17,615.000	453836108	INDB	US4538361084	2447821
12/31/2019	INDEPENDENT BANK CORP/MI	BANKS	10,700.000	453838609	IBCP	US4538386099	2492133
12/31/2019	INDEPENDENT BANK CORP/MI	BANKS	5,354.000	453838609	IBCP	US4538386099	2492133
12/31/2019	INDEPENDENT BANK GROUP INC	BANKS	23,615.000	45384B106	IBTX	US45384B1061	B9M9ZZ7
12/31/2019	INDEPENDENT BANK GROUP INC	BANKS	16,452.000	45384B106	IBTX	US45384B1061	B9M9ZZ7
12/31/2019	INDUSTRIAL LOGISTICS PROPERTIE	EQUITY REIT (REAL ESTATE INVE	32,890.000	456237106	ILPT	US4562371066	BFFK7S6
12/31/2019	INDUSTRIAL LOGISTICS PROPERTIE	EQUITY REIT (REAL ESTATE INVE	34,087.000	456237106	ILPT	US4562371066	BFFK7S6
12/31/2019	INFINERA CORP	TELECOMMUNICATIONS	76,754.000	45667G103	INFN	US45667G1031	B1YB5Y4
12/31/2019	INFINERA CORP	TELECOMMUNICATIONS	90,537.000	45667G103	INFN	US45667G1031	B1YB5Y4
12/31/2019	INFORMATION SERVICES GROUP INC	COMMERCIAL SERVICES	16,600.000	45675Y104	III	US45675Y1047	B1R0CV4
12/31/2019	INFUSYSTEM HOLDINGS INC	HEALTH CARE	4,700.000	45685K102	INFU	US45685K1025	B17FVR8
12/31/2019	INGEVITY CORP	CHEMICALS	20,219.000	45688C107	NGVT	US45688C1071	BD4LHG4
12/31/2019	INGEVITY CORP	CHEMICALS	33,046.000	45688C107	NGVT	US45688C1071	BD4LHG4
12/31/2019	INGLES MARKETS INC	FOOD PROCESSING	7,400.000	457030104	IMKTA	US4570301048	2460550
12/31/2019	INGLES MARKETS INC	FOOD PROCESSING	6,900.000	457030104	IMKTA	US4570301048	2460550
12/31/2019	INGREDION INC	FOOD PROCESSING	52,752.000	457187102	INGR	US4571871023	B7K24P7
12/31/2019	INGREDION INC	FOOD PROCESSING	21,333.000	457187102	INGR	US4571871023	B7K24P7
12/31/2019	INSIGHT ENTERPRISES INC	COMPUTERS	20,768.000	45765U103	NSIT	US45765U1034	2475060
12/31/2019	INSIGHT ENTERPRISES INC	COMPUTERS	16,135.000	45765U103	NSIT	US45765U1034	2475060
12/31/2019	INSMED INC	BIOTECHNOLOGY	44,135.000	457669307	INSM	US4576693075	2614487
12/31/2019	INSMED INC	BIOTECHNOLOGY	44,700.000	457669307	INSM	US4576693075	2614487
12/31/2019	INNOSPEC INC	CHEMICALS	9,330.000	45768S105	IOSP	US45768S1050	2245597
12/31/2019	INNOSPEC INC	CHEMICALS	12,828.000	45768S105	IOSP	US45768S1050	2245597
12/31/2019	INNOVATIVE SOLUTIONS & SUPPORT	AEROSPACE/DEFENSE	500.000	45769N105	ISSC	US45769N1054	2616397
12/31/2019	INPHI CORP	SEMICONDUCTORS	23,320.000	45772F107	IPHI	US45772F1075	B5TRVW5
12/31/2019	INSPIRE MEDICAL SYSTEMS INC	HEALTH CARE	7,523.000	457730109	INSP	US4577301090	BDT5KT5
12/31/2019	INOVIO PHARMACEUTICALS INC	BIOTECHNOLOGY	44,222.000	45773H201	INO	US45773H2013	BN5H5K1
12/31/2019	INNERWORKINGS INC	SOFTWARE	35,398.000	45773Y105	INWK	US45773Y1055	B17W6V8
12/31/2019	INNERWORKINGS INC	SOFTWARE	20,900.000	45773Y105	INWK	US45773Y1055	B17W6V8
12/31/2019	INNOPHOS HOLDINGS INC	CHEMICALS	10,807.000	45774N108	IPHS	US45774N1081	B1GHPN9
12/31/2019	INNOPHOS HOLDINGS INC	CHEMICALS	9,908.000	45774N108	IPHS	US45774N1081	B1GHPN9
12/31/2019	INSTEEL INDUSTRIES INC	ELECTRICAL COMPO & EQUIP	11,852.000	45774W108	IIIN	US45774W1080	2325875
12/31/2019	INSTEEL INDUSTRIES INC	ELECTRICAL COMPO & EQUIP	8,900.000	45774W108	IIIN	US45774W1080	2325875

12/31/2019	INSPERITY INC	COMMERCIAL SERVICES	29,707.000	45778Q107	NSP	US45778Q1076	2007281
12/31/2019	INSPERITY INC	COMMERCIAL SERVICES	19,296.000	45778Q107	NSP	US45778Q1076	2007281
12/31/2019	INOGEN INC	HEALTH CARE	8,706.000	45780L104	INGN	US45780L1044	BJSVLL5
12/31/2019	INSTALLED BUILDING PRODUCTS IN	HOME BUILDERS	11,046.000	45780R101	IBP	US45780R1014	BJSP4C9
12/31/2019	INOVALON HOLDINGS INC	SOFTWARE	34,302.000	45781D101	INOV	US45781D1019	BVV9XH0
12/31/2019	INNOVIVA INC	BIOTECHNOLOGY	35,076.000	45781M101	INVA	US45781M1018	BDDXF67
12/31/2019	INSTRUCTURE INC	SOFTWARE	18,288.000	45781U103	INST	US45781U1034	BYZGBP2
12/31/2019	INNOVATIVE INDUSTRIAL PROPERTI	EQUITY REIT (REAL ESTATE INVE	5,159.000	45781V101	IIPR	US45781V1017	BD0NN55
12/31/2019	INSEEGO CORP	TELECOMMUNICATIONS	7,475.000	45782B104	INSG	US45782B1044	BYWSY52
12/31/2019	INTEGRA LIFESCIENCES HOLDINGS	HEALTH CARE	56,311.000	457985208	IART	US4579852082	2248693
12/31/2019	INTEL CORP	SEMICONDUCTORS	1,303,940.000	458140100	INTC	US4581401001	2463247
12/31/2019	INTELLIGENT SYSTEMS CORP	SOFTWARE	1,257.000	45816D100	INS	US45816D1000	2453419
12/31/2019	INTEGER HOLDINGS CORP	HEALTH CARE	17,226.000	45826H109	ITGR	US45826H1095	BD06LM7
12/31/2019	INTEGER HOLDINGS CORP	HEALTH CARE	12,909.000	45826H109	ITGR	US45826H1095	BD06LM7
12/31/2019	INTELLIA THERAPEUTICS INC	PHARMACEUTICALS	19,093.000	45826J105	NTLA	US45826J1051	BYZM6C2
12/31/2019	INTER PARFUMS INC	COSMETICS/PERSONAL CARE	8,855.000	458334109	IPAR	US4583341098	2473150
12/31/2019	INTERACTIVE BROKERS GROUP INC	DIVERSIFIED FINANCIAL SERVI	60,641.000	45841N107	IBKR	US45841N1072	B1WT4X2
12/31/2019	INTERCEPT PHARMACEUTICALS INC	BIOTECHNOLOGY	14,128.000	45845P108	ICPT	US45845P1084	B7N59F8
12/31/2019	INTERCEPT PHARMACEUTICALS INC	BIOTECHNOLOGY	7,500.000	45845P108	ICPT	US45845P1084	B7N59F8
12/31/2019	INTERFACE INC	OFFICE FURNISHINGS	30,058.000	458665304	TILE	US4586653044	B86V808
12/31/2019	INTERFACE INC	OFFICE FURNISHINGS	15,357.000	458665304	TILE	US4586653044	B86V808
12/31/2019	INTERCONTINENTAL EXCHANGE INC	DIVERSIFIED FINANCIAL SERVI	166,188.000	45866F104	ICE	US45866F1049	BFSSDS9
12/31/2019	INTERDIGITAL INC	TELECOMMUNICATIONS	8,193.000	45867G101	IDCC	US45867G1013	2465737
12/31/2019	INTERDIGITAL INC	TELECOMMUNICATIONS	14,499.000	45867G101	IDCC	US45867G1013	2465737
12/31/2019	INTERDIGITAL INC	TELECOMMUNICATIONS	24,599.000	45867G101	IDCC	US45867G1013	2465737
12/31/2019	INTERNATIONAL BANCSHARES CORP	BANKS	44,529.000	459044103	IBOC	US4590441030	2243911
12/31/2019	INTERNATIONAL BANCSHARES CORP	BANKS	45,331.000	459044103	IBOC	US4590441030	2243911
12/31/2019	INTERNATIONAL BANCSHARES CORP	BANKS	27,761.000	459044103	IBOC	US4590441030	2243911
12/31/2019	INTERNATIONAL BUSINESS MACHINE	COMPUTERS	265,234.000	459200101	IBM	US4592001014	2005973
12/31/2019	INTERNATIONAL FLAVORS & FRAGRA	CHEMICALS	31,894.000	459506101	IFF	US4595061015	2464165
12/31/2019	INTERNATIONAL FLAVORS & FRAGRA	CHEMICALS	3,837.000	459506101	IFF	US4595061015	2464165
12/31/2019	INTERNATIONAL MONEY EXPRESS IN	COMMERCIAL SERVICES	375.000	46005L101	IMXI	US46005L1017	BG216W6
12/31/2019	INTERNATIONAL PAPER CO	FOREST PRODUCTS & PAPER	119,994.000	460146103	IP	US4601461035	2465254
12/31/2019	INTERPUBLIC GROUP OF COS INC/T	ADVERTISING	120,122.000	460690100	IPG	US4606901001	2466321
12/31/2019	INTERSECT ENT INC	HEALTH CARE	15,232.000	46071F103	XENT	US46071F1030	BP7RS48
12/31/2019	INTEST CORP	SEMICONDUCTORS	4,452.000	461147100	INTT	US4611471008	2019736
12/31/2019	INTEVAC INC	MACHINERY - DIVERSIFIED	17,500.000	461148108	IVAC	US4611481080	2475811
12/31/2019	INTL. FCSTONE INC	DIVERSIFIED FINANCIAL SERVI	6,386.000	46116V105	INTL	US46116V1052	2456441
12/31/2019	INTL. FCSTONE INC	DIVERSIFIED FINANCIAL SERVI	7,888.000	46116V105	INTL	US46116V1052	2456441
12/31/2019	INTRA-CELLULAR THERAPIES INC	PHARMACEUTICALS	15,800.000	46116X101	ITCI	US46116X1019	BHCB0P4
12/31/2019	INTRA-CELLULAR THERAPIES INC	PHARMACEUTICALS	22,789.000	46116X101	ITCI	US46116X1019	BHCB0P4
12/31/2019	INTUIT INC	SOFTWARE	77,316.000	461202103	INTU	US4612021034	2459020
12/31/2019	INVACARE CORP	HEALTH CARE	25,883.000	461203101	IVC	US4612031017	2467971
12/31/2019	INVACARE CORP	HEALTH CARE	16,000.000	461203101	IVC	US4612031017	2467971
12/31/2019	INTUITIVE SURGICAL INC	HEALTH CARE	34,500.000	46120E602	ISRG	US46120E6023	2871301
12/31/2019	INTRICON CORP	ELECTRONICS	4,788.000	46121H109	IIN	US46121H1095	2794204

12/31/2019	INTRICON CORP	ELECTRONICS	3,500.000	46121H109	IIN	US46121H1095	2794204
12/31/2019	INTREPID POTASH INC	CHEMICALS	46,500.000	46121Y102	IPI	US46121Y1029	B2QVR76
12/31/2019	INTREPID POTASH INC	CHEMICALS	61,796.000	46121Y102	IPI	US46121Y1029	B2QVR76
12/31/2019	INTREXON CORP	BIOTECHNOLOGY	35,814.000	46122T102	XON	US46122T1025	BCRYC02
12/31/2019	INVESCO MORTGAGE CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	65,823.000	46131B100	IVR	US46131B1008	B5ZW0F0
12/31/2019	INVESTAR HOLDING CORP	BANKS	4,300.000	46134L105	ISTR	US46134L1052	BNGY4R1
12/31/2019	INVESTORS BANCORP INC	SAVINGS & LOANS	130,751.000	46146L101	ISBC	US46146L1017	BMHT4M3
12/31/2019	INVESTORS BANCORP INC	SAVINGS & LOANS	120,509.000	46146L101	ISBC	US46146L1017	BMHT4M3
12/31/2019	INVESTORS REAL ESTATE TRUST	EQUITY REIT (REAL ESTATE INVE	2,498.000	461730509	IRET	US4617305093	BFWQ204
12/31/2019	INVESTORS REAL ESTATE TRUST	EQUITY REIT (REAL ESTATE INVE	6,448.000	461730509	IRET	US4617305093	BFWQ204
12/31/2019	INVESTORS TITLE CO	INSURANCE	671.000	461804106	ITIC	US4618041069	2469892
12/31/2019	INVESTORS TITLE CO	INSURANCE	676.000	461804106	ITIC	US4618041069	2469892
12/31/2019	INVITAE CORP	HEALTH CARE SERVICES	44,413.000	46185L103	NVTA	US46185L1035	BVVCNT1
12/31/2019	IONIS PHARMACEUTICALS INC	BIOTECHNOLOGY	21,523.000	462222100	IONS	US4622221004	BDJ0LS6
12/31/2019	IOVANCE BIOTHERAPEUTICS INC	BIOTECHNOLOGY	82,180.000	462260100	IOVA	US4622601007	BF0DMK7
12/31/2019	IOVANCE BIOTHERAPEUTICS INC	BIOTECHNOLOGY	60,573.000	462260100	IOVA	US4622601007	BF0DMK7
12/31/2019	IRADIMED CORP	HEALTH CARE	1,700.000	46266A109	IRMD	US46266A1097	BP4GNJ8
12/31/2019	IQVIA HOLDINGS INC	HEALTH CARE SERVICES	54,245.000	46266C105	IQV	US46266C1053	BDR73G1
12/31/2019	IQVIA HOLDINGS INC	HEALTH CARE SERVICES	6,103.000	46266C105	IQV	US46266C1053	BDR73G1
12/31/2019	IRIDIUM COMMUNICATIONS INC	TELECOMMUNICATIONS	53,119.000	46269C102	IRDM	US46269C1027	B2QH310
12/31/2019	IRIDIUM COMMUNICATIONS INC	TELECOMMUNICATIONS	38,322.000	46269C102	IRDM	US46269C1027	B2QH310
12/31/2019	IROBOT CORP	HOME FURNISHINGS	13,906.000	462726100	IRBT	US4627261005	BOJ2NS5
12/31/2019	IROBOT CORP	HOME FURNISHINGS	1,197.000	462726100	IRBT	US4627261005	BOJ2NS5
12/31/2019	IRON MOUNTAIN INC	EQUITY REIT (REAL ESTATE INVE	82,308.000	46284V101	IRM	US46284V1017	BVFTF03
12/31/2019	IRON MOUNTAIN INC	EQUITY REIT (REAL ESTATE INVE	10,417.000	46284V101	IRM	US46284V1017	BVFTF03
12/31/2019	IRONWOOD PHARMACEUTICALS INC	PHARMACEUTICALS	71,578.000	46333X108	IRWD	US46333X1081	B3MZ6K5
12/31/2019	ISHARES CORE S&P MIDCAP ETF	US EQUITY INDEX ETF (US REGU	38,781.000	464287507	IJH	US4642875078	2611637
12/31/2019	ISHARES RUSSELL 2000 ETF	US EQUITY INDEX ETF (US REGU	158,094.000	464287655	IWM	US4642876555	2622059
12/31/2019	ISHARES RUSSELL 2000 ETF	US EQUITY INDEX ETF (US REGU	48,290.000	464287655	IWM	US4642876555	2622059
12/31/2019	ITERIS INC	ENGINEERING & CONSTRUCTION	12,400.000	46564T107	ITI	US46564T1079	B0421J7
12/31/2019	I3 VERTICALS INC	DIVERSIFIED FINANCIAL SERVICE	4,657.000	46571Y107	IIIV	US46571Y1073	BF2G4D1
12/31/2019	ITRON INC	ELECTRONICS	16,890.000	465741106	ITRI	US4657411066	2471949
12/31/2019	JBG SMITH PROPERTIES	EQUITY REIT (REAL ESTATE INVE	93,260.000	46590V100	JBGS	US46590V1008	BD3BX01
12/31/2019	JBG SMITH PROPERTIES	EQUITY REIT (REAL ESTATE INVE	23,152.000	46590V100	JBGS	US46590V1008	BD3BX01
12/31/2019	J&J SNACK FOODS CORP	FOOD PROCESSING	8,131.000	466032109	JJSF	US4660321096	2469171
12/31/2019	J ALEXANDER'S HOLDINGS INC	RETAIL	6,200.000	46609J106	JAX	US46609J1060	BYQD7L0
12/31/2019	J ALEXANDER'S HOLDINGS INC	RETAIL	5,140.000	46609J106	JAX	US46609J1060	BYQD7L0
12/31/2019	J. JILL INC	RETAIL	8,000.000	46620W102	JILL	US46620W1027	BDZTVB0
12/31/2019	J. JILL INC	RETAIL	8,889.000	46620W102	JILL	US46620W1027	BDZTVB0
12/31/2019	JPMORGAN CHASE & CO	BANKS	940,273.000	46625H100	JPM	US46625H1005	2190385
12/31/2019	JABIL INC	ELECTRONICS	80,761.000	466313103	JBL	US4663131039	2471789
12/31/2019	JABIL INC	ELECTRONICS	109,762.000	466313103	JBL	US4663131039	2471789
12/31/2019	JACK IN THE BOX INC	RETAIL	18,688.000	466367109	JACK	US4663671091	2344922
12/31/2019	JACK IN THE BOX INC	RETAIL	13,003.000	466367109	JACK	US4663671091	2344922
12/31/2019	JACOBS ENGINEERING GROUP INC	ENGINEERING & CONSTRUCTION	40,291.000	469814107	J	US4698141078	2469052
12/31/2019	JAGGED PEAK ENERGY INC	OIL & GAS	32,670.000	47009K107	JAG	US47009K1079	BDRW1M8

12/31/2019	JAGGED PEAK ENERGY INC	OIL & GAS	44,944.000	47009K107	JAG	US47009K1079	BDRW1M8
12/31/2019	JAKKS PACIFIC INC	TOYS/GAMES/HOBBIES	4,693.000	47012E106	JAKK	US47012E1064	2478854
12/31/2019	JEFFERIES FINANCIAL GROUP INC	DIVERSIFIED FINANCIAL SERVI	121,761.000	47233W109	JEF	US47233W1099	BG0Q4Z2
12/31/2019	JEFFERIES FINANCIAL GROUP INC	DIVERSIFIED FINANCIAL SERVI	199,027.000	47233W109	JEF	US47233W1099	BG0Q4Z2
12/31/2019	JELD-WEN HOLDING INC	BUILDING MATERIALS	33,950.000	47580P103	JELD	US47580P1030	BYM4WL2
12/31/2019	JELD-WEN HOLDING INC	BUILDING MATERIALS	24,982.000	47580P103	JELD	US47580P1030	BYM4WL2
12/31/2019	JERNIGAN CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	9,630.000	476405105	JCAP	US4764051052	BWD23P2
12/31/2019	JETBLUE AIRWAYS CORP	AIRLINES	138,458.000	477143101	JBLU	US4771431016	2852760
12/31/2019	JETBLUE AIRWAYS CORP	AIRLINES	228,104.000	477143101	JBLU	US4771431016	2852760
12/31/2019	JOHN BEAN TECHNOLOGIES CORP	MISC MANUFACTURER	15,476.000	477839104	JBT	US4778391049	B3BRJZ8
12/31/2019	JOHN BEAN TECHNOLOGIES CORP	MISC MANUFACTURER	79,478.000	477839104	JBT	US4778391049	B3BRJZ8
12/31/2019	JOHNSON & JOHNSON	PHARMACEUTICALS	788,270.000	478160104	JNJ	US4781601046	2475833
12/31/2019	JOHNSON OUTDOORS INC	LEISURE TIME	3,650.000	479167108	JOUT	US4791671088	2476847
12/31/2019	JOHNSON OUTDOORS INC	LEISURE TIME	2,400.000	479167108	JOUT	US4791671088	2476847
12/31/2019	JOINT CORP/THE	HEALTH CARE SERVICES	1,373.000	47973J102	JYNT	US47973J1025	BRK0127
12/31/2019	JONES LANG LASALLE INC	REAL ESTATE MANAGEMENT & C	40,719.000	48020Q107	JLL	US48020Q1076	2040640
12/31/2019	JOUNCE THERAPEUTICS INC	PHARMACEUTICALS	5,134.000	481116101	JNCE	US4811161011	BDRW1N9
12/31/2019	JOUNCE THERAPEUTICS INC	PHARMACEUTICALS	7,700.000	481116101	JNCE	US4811161011	BDRW1N9
12/31/2019	J2 GLOBAL INC	SOFTWARE	36,578.000	48123V102	JCOM	US48123V1026	B75DGJ3
12/31/2019	J2 GLOBAL INC	SOFTWARE	24,173.000	48123V102	JCOM	US48123V1026	B75DGJ3
12/31/2019	JUNIPER NETWORKS INC	TELECOMMUNICATIONS	102,461.000	48203R104	JNPR	US48203R1041	2431846
12/31/2019	KAR AUCTION SERVICES INC	WHOLESALE DIST	101,746.000	48238T109	KAR	US48238T1097	B4Y1MH7
12/31/2019	KBR INC	ENGINEERING & CONSTRUCTION	70,832.000	48242W106	KBR	US48242W1062	B1HHB18
12/31/2019	KBR INC	ENGINEERING & CONSTRUCTION	54,871.000	48242W106	KBR	US48242W1062	B1HHB18
12/31/2019	KBR INC	ENGINEERING & CONSTRUCTION	111,971.000	48242W106	KBR	US48242W1062	B1HHB18
12/31/2019	KLA CORP	SEMICONDUCTORS	46,918.000	482480100	KLAC	US4824801009	2480138
12/31/2019	KKR REAL ESTATE FINANCE TRUST	EQUITY REIT (REAL ESTATE INVE	11,945.000	48251K100	KREF	US48251K1007	BF0YMC2
12/31/2019	KLX ENERGY SERVICES HOLDINGS I	OIL & GAS SERVICES	12,137.000	48253L106	KLXE	US48253L1061	BGL64M8
12/31/2019	KLX ENERGY SERVICES HOLDINGS I	OIL & GAS SERVICES	10,236.000	48253L106	KLXE	US48253L1061	BGL64M8
12/31/2019	KVH INDUSTRIES INC	TELECOMMUNICATIONS	7,900.000	482738101	KVHI	US4827381017	2495507
12/31/2019	KVH INDUSTRIES INC	TELECOMMUNICATIONS	9,200.000	482738101	KVHI	US4827381017	2495507
12/31/2019	K12 INC	COMMERCIAL SERVICES	19,889.000	48273U102	LRN	US48273U1025	B29ZB62
12/31/2019	K12 INC	COMMERCIAL SERVICES	18,990.000	48273U102	LRN	US48273U1025	B29ZB62
12/31/2019	KADANT INC	MACHINERY - DIVERSIFIED	5,565.000	48282T104	KAI	US48282T1043	2769978
12/31/2019	KADANT INC	MACHINERY - DIVERSIFIED	2,400.000	48282T104	KAI	US48282T1043	2769978
12/31/2019	KADMON HOLDINGS INC	PHARMACEUTICALS	62,847.000	48283N106	KDMN	US48283N1063	BD0R7M2
12/31/2019	KADMON HOLDINGS INC	PHARMACEUTICALS	55,789.000	48283N106	KDMN	US48283N1063	BD0R7M2
12/31/2019	KAISER ALUMINUM CORP	MINING	8,575.000	483007704	KALU	US4830077040	B15CJ33
12/31/2019	KAISER ALUMINUM CORP	MINING	3,849.000	483007704	KALU	US4830077040	B15CJ33
12/31/2019	KALA PHARMACEUTICALS INC	PHARMACEUTICALS	7,841.000	483119103	KALA	US4831191030	BF2F1K4
12/31/2019	KALVISTA PHARMACEUTICALS INC	PHARMACEUTICALS	1,241.000	483497103	KALV	US4834971032	BD06CS0
12/31/2019	KAMAN CORP	AEROSPACE/DEFENSE	14,918.000	483548103	KAMN	US4835481031	2483223
12/31/2019	KAMAN CORP	AEROSPACE/DEFENSE	8,209.000	483548103	KAMN	US4835481031	2483223
12/31/2019	KANSAS CITY SOUTHERN	TRANSPORTATION	3,607.000	485170302	KSU	US4851703029	2607647
12/31/2019	KANSAS CITY SOUTHERN	TRANSPORTATION	30,413.000	485170302	KSU	US4851703029	2607647
12/31/2019	KARUNA THERAPEUTICS INC	BIOTECHNOLOGY	871.000	48576A100	KRTX	US48576A1007	BJMLSD2

12/31/2019	KARUNA THERAPEUTICS INC	BIOTECHNOLOGY	4,547.000	48576A100	KRTX	US48576A1007	BJMLSD2
12/31/2019	KARYOPHARM THERAPEUTICS INC	BIOTECHNOLOGY	29,919.000	48576U106	KPTI	US48576U1060	BG3FZW0
12/31/2019	KB HOME	HOME BUILDERS	67,689.000	48666K109	KBH	US48666K1097	2485070
12/31/2019	KB HOME	HOME BUILDERS	40,260.000	48666K109	KBH	US48666K1097	2485070
12/31/2019	KB HOME	HOME BUILDERS	20,525.000	48666K109	KBH	US48666K1097	2485070
12/31/2019	KEARNY FINANCIAL CORP/MD	BANKS	45,469.000	48716P108	KRNY	US48716P1084	BY3H7G0
12/31/2019	KEARNY FINANCIAL CORP/MD	BANKS	52,801.000	48716P108	KRNY	US48716P1084	BY3H7G0
12/31/2019	KELLOGG CO	FOOD PROCESSING	74,434.000	487836108	K	US4878361082	2486813
12/31/2019	KELLOGG CO	FOOD PROCESSING	9,677.000	487836108	K	US4878361082	2486813
12/31/2019	KELLY SERVICES INC	COMMERCIAL SERVICES	22,253.000	488152208	KELYA	US4881522084	2487117
12/31/2019	KELLY SERVICES INC	COMMERCIAL SERVICES	15,914.000	488152208	KELYA	US4881522084	2487117
12/31/2019	KEMET CORP	SEMICONDUCTORS	28,508.000	488360207	KEM	US4883602074	2487612
12/31/2019	KEMET CORP	SEMICONDUCTORS	14,140.000	488360207	KEM	US4883602074	2487612
12/31/2019	KEMPER CORP	INSURANCE	49,500.000	488401100	KMPR	US4884011002	B52KRV2
12/31/2019	KEMPER CORP	INSURANCE	109,893.000	488401100	KMPR	US4884011002	B52KRV2
12/31/2019	KEMPER CORP	INSURANCE	9,827.000	488401100	KMPR	US4884011002	B52KRV2
12/31/2019	KENNAMETAL INC	HAND/MACHINE TOOLS	43,546.000	489170100	KMT	US4891701009	2488121
12/31/2019	KENNAMETAL INC	HAND/MACHINE TOOLS	33,737.000	489170100	KMT	US4891701009	2488121
12/31/2019	KENNAMETAL INC	HAND/MACHINE TOOLS	65,467.000	489170100	KMT	US4891701009	2488121
12/31/2019	KENNAMETAL INC	HAND/MACHINE TOOLS	247,016.000	489170100	KMT	US4891701009	2488121
12/31/2019	KENNEDY-WILSON HOLDINGS INC	VENTURE CAPITAL	66,220.000	489398107	KW	US4893981070	B298495
12/31/2019	KENNEDY-WILSON HOLDINGS INC	VENTURE CAPITAL	370,703.000	489398107	KW	US4893981070	B298495
12/31/2019	KENTUCKY FIRST FEDERAL BANCORP	SAVINGS & LOANS	160.000	491292108	KFFB	US4912921081	B0357L1
12/31/2019	KEWAUNEE SCIENTIFIC CORP	OFFICE FURNISHINGS	1,277.000	492854104	KEQU	US4928541048	2490728
12/31/2019	KEY TRONIC CORP	COMPUTERS	5,790.000	493144109	KTCC	US4931441095	2491248
12/31/2019	KEYCORP	BANKS	36,692.000	493267108	KEY	US4932671088	2490911
12/31/2019	KEYCORP	BANKS	294,018.000	493267108	KEY	US4932671088	2490911
12/31/2019	KEYSIGHT TECHNOLOGIES INC	ELECTRONICS	55,229.000	49338L103	KEYS	US49338L1035	BQZJ0Q9
12/31/2019	KEZAR LIFE SCIENCES INC	BIOTECHNOLOGY	6,406.000	49372L100	KZR	US49372L1008	BFMLG29
12/31/2019	KFORCE INC	COMMERCIAL SERVICES	11,730.000	493732101	KFRC	US4937321010	2746982
12/31/2019	KIMBALL INTERNATIONAL INC	OFFICE FURNISHINGS	17,600.000	494274103	KBAL	US4942741038	2491635
12/31/2019	KILROY REALTY CORP	EQUITY REIT (REAL ESTATE INVE	77,062.000	49427F108	KRC	US49427F1084	2495529
12/31/2019	KIMBALL ELECTRONICS INC	ELECTRONICS	12,600.000	49428J109	KE	US49428J1097	BRKFN59
12/31/2019	KIMBALL ELECTRONICS INC	ELECTRONICS	15,107.000	49428J109	KE	US49428J1097	BRKFN59
12/31/2019	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS/WARES	103,046.000	494368103	KMB	US4943681035	2491839
12/31/2019	KIMBERLY-CLARK CORP	HOUSEHOLD PRODUCTS/WARES	12,814.000	494368103	KMB	US4943681035	2491839
12/31/2019	KIMCO REALTY CORP	EQUITY REIT (REAL ESTATE INVE	117,220.000	49446R109	KIM	US49446R1095	2491594
12/31/2019	KINDER MORGAN INC/DE	PIPELINES	580,168.000	49456B101	KMI	US49456B1017	B3NQ4P8
12/31/2019	KINDRED BIOSCIENCES INC	BIOTECHNOLOGY	18,047.000	494577109	KIN	US4945771099	BH3XG40
12/31/2019	KINGSTONE COS INC	INSURANCE	5,385.000	496719105	KINS	US4967191051	B02NVQ9
12/31/2019	KINSALE CAPITAL GROUP INC	INSURANCE	10,451.000	49714P108	KNSL	US49714P1084	BD1MGQ3
12/31/2019	KIRBY CORP	TRANSPORTATION	11,150.000	497266106	KEX	US4972661064	2493534
12/31/2019	KIRBY CORP	TRANSPORTATION	114,330.000	497266106	KEX	US4972661064	2493534
12/31/2019	KIRBY CORP	TRANSPORTATION	47,366.000	497266106	KEX	US4972661064	2493534
12/31/2019	KIRKLAND'S INC	RETAIL	9,380.000	497498105	KIRK	US4974981056	2960920
12/31/2019	KITE REALTY GROUP TRUST	EQUITY REIT (REAL ESTATE INVE	43,982.000	49803T300	KRG	US49803T3005	BPBSZJ1

12/31/2019	KITE REALTY GROUP TRUST	EQUITY REIT (REAL ESTATE INVE	42,113.000	49803T300	KRG	US49803T3005	BPBSZJ1
12/31/2019	KNOLL INC	OFFICE FURNISHINGS	24,122.000	498904200	KNL	US4989042001	B051B48
12/31/2019	KNOLL INC	OFFICE FURNISHINGS	8,271.000	498904200	KNL	US4989042001	B051B48
12/31/2019	KNIGHT-SWIFT TRANSPORTATION HO	TRANSPORTATION	97,078.000	499049104	KNX	US4990491049	BF0LKD0
12/31/2019	KNIGHT-SWIFT TRANSPORTATION HO	TRANSPORTATION	81,624.000	499049104	KNX	US4990491049	BF0LKD0
12/31/2019	KNOWLES CORP	ELECTRONICS	48,130.000	49926D109	KN	US49926D1090	BJTD9L6
12/31/2019	KNOWLES CORP	ELECTRONICS	43,297.000	49926D109	KN	US49926D1090	BJTD9L6
12/31/2019	KODIAK SCIENCES INC	PHARMACEUTICALS	64,400.000	50015M109	KOD	US50015M1099	BFXC933
12/31/2019	KODIAK SCIENCES INC	PHARMACEUTICALS	10,220.000	50015M109	KOD	US50015M1099	BFXC933
12/31/2019	KODIAK SCIENCES INC	PHARMACEUTICALS	37,267.000	50015M109	KOD	US50015M1099	BFXC933
12/31/2019	KOHL'S CORP	RETAIL	49,222.000	500255104	KSS	US5002551043	2496113
12/31/2019	KOHL'S CORP	RETAIL	53,683.000	500255104	KSS	US5002551043	2496113
12/31/2019	KONTOOR BRANDS INC	APPAREL	19,867.000	50050N103	KTB	US50050N1037	BJTJGC4
12/31/2019	KOPPERS HOLDINGS INC	CHEMICALS	10,000.000	50060P106	KOP	US50060P1066	B0X46B1
12/31/2019	KORN FERRY	COMMERCIAL SERVICES	27,757.000	500643200	KFY	US5006432000	2386849
12/31/2019	KORN FERRY	COMMERCIAL SERVICES	26,188.000	500643200	KFY	US5006432000	2386849
12/31/2019	KOSMOS ENERGY LTD	OIL & GAS	152,834.000	500688106	KOS	US5006881065	BHK15K6
12/31/2019	KRAFT HEINZ CO/THE	FOOD PROCESSING	182,899.000	500754106	KHC	US5007541064	BYRY499
12/31/2019	KRATOS DEFENSE & SECURITY SOLU	AEROSPACE/DEFENSE	44,968.000	50077B207	KTOS	US50077B2079	2512149
12/31/2019	KRATON CORP	CHEMICALS	12,290.000	50077C106	KRA	US50077C1062	B547X79
12/31/2019	KRATON CORP	CHEMICALS	15,240.000	50077C106	KRA	US50077C1062	B547X79
12/31/2019	KROGER CO/THE	FOOD PROCESSING	234,524.000	501044101	KR	US5010441013	2497406
12/31/2019	KRONOS WORLDWIDE INC	CHEMICALS	10,900.000	50105F105	KRO	US50105F1057	2166397
12/31/2019	KRONOS WORLDWIDE INC	CHEMICALS	12,925.000	50105F105	KRO	US50105F1057	2166397
12/31/2019	KRYSTAL BIOTECH INC	BIOTECHNOLOGY	13,563.000	501147102	KRYS	US5011471027	BD6JX35
12/31/2019	KRYSTAL BIOTECH INC	BIOTECHNOLOGY	3,374.000	501147102	KRYS	US5011471027	BD6JX35
12/31/2019	KULICKE & SOFFA INDUSTRIES INC	SEMICONDUCTORS	38,396.000	501242101	KLIC	US5012421013	2498001
12/31/2019	KURA ONCOLOGY INC	PHARMACEUTICALS	13,900.000	50127T109	KURA	US50127T1097	BYZD465
12/31/2019	L BRANDS INC	RETAIL	69,455.000	501797104	LB	US5017971046	B9M2WX3
12/31/2019	LCNB CORP	BANKS	4,400.000	50181P100	LCNB	US50181P1003	2283917
12/31/2019	LCNB CORP	BANKS	572.000	50181P100	LCNB	US50181P1003	2283917
12/31/2019	LHC GROUP INC	HEALTH CARE SERVICES	14,858.000	50187A107	LHCG	US50187A1079	B06DT50
12/31/2019	LHC GROUP INC	HEALTH CARE SERVICES	15,808.000	50187A107	LHCG	US50187A1079	B06DT50
12/31/2019	LHC GROUP INC	HEALTH CARE SERVICES	61,156.000	50187A107	LHCG	US50187A1079	B06DT50
12/31/2019	LGI HOMES INC	HOME BUILDERS	5,548.000	50187T106	LGIH	US50187T1060	BG3G1B4
12/31/2019	LGI HOMES INC	HOME BUILDERS	9,353.000	50187T106	LGIH	US50187T1060	BG3G1B4
12/31/2019	LKQ CORP	WHOLESALE DIST	11,318.000	501889208	LKQ	US5018892084	2971029
12/31/2019	LKQ CORP	WHOLESALE DIST	97,228.000	501889208	LKQ	US5018892084	2971029
12/31/2019	LCI INDUSTRIES	HOME BUILDERS	12,738.000	50189K103	LCII	US50189K1034	BYQ44Y5
12/31/2019	LCI INDUSTRIES	HOME BUILDERS	2,611.000	50189K103	LCII	US50189K1034	BYQ44Y5
12/31/2019	LSB INDUSTRIES INC	MISC MANUFACTURER	10,500.000	502160104	LXU	US5021601043	2536882
12/31/2019	LSB INDUSTRIES INC	MISC MANUFACTURER	18,621.000	502160104	LXU	US5021601043	2536882
12/31/2019	LSI INDUSTRIES INC	BUILDING MATERIALS	15,983.000	50216C108	LYTS	US50216C1080	2499026
12/31/2019	LTC PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	20,113.000	502175102	LTC	US5021751020	2498788
12/31/2019	L3HARRIS TECHNOLOGIES INC	AEROSPACE/DEFENSE	66,851.000	502431109	LHX	US5024311095	BK9DTN5
12/31/2019	LA JOLLA PHARMACEUTICAL CO	PHARMACEUTICALS	10,400.000	503459604	LJPC	US5034596040	BJ2SNT4

12/31/2019	LA-Z-BOY INC	RETAIL	253,874.000	505336107	LZB	US5053361078	2508405
12/31/2019	LA-Z-BOY INC	RETAIL	27,367.000	505336107	LZB	US5053361078	2508405
12/31/2019	LA-Z-BOY INC	RETAIL	21,873.000	505336107	LZB	US5053361078	2508405
12/31/2019	LABORATORY CORP OF AMERICA HOL	HEALTH CARE SERVICES	29,300.000	50540R409	LH	US50540R4092	2586122
12/31/2019	LADDER CAPITAL CORP	EQUITY REIT (REAL ESTATE INVE	53,415.000	505743104	LADR	US5057431042	BJ367P1
12/31/2019	LADENBURG THALMANN FINANCIAL S	DIVERSIFIED FINANCIAL SERVI	49,500.000	50575Q102	LTS	US50575Q1022	2482781
12/31/2019	LAKELAND BANCORP INC	BANKS	25,092.000	511637100	LBAI	US5116371007	2620031
12/31/2019	LAKELAND BANCORP INC	BANKS	22,902.000	511637100	LBAI	US5116371007	2620031
12/31/2019	LAKELAND FINANCIAL CORP	BANKS	12,417.000	511656100	LKFN	US5116561003	2537528
12/31/2019	LAKELAND INDUSTRIES INC	APPAREL	3,837.000	511795106	LAKE	US5117951062	2500951
12/31/2019	LAM RESEARCH CORP	SEMICONDUCTORS	43,395.000	512807108	LRCX	US5128071082	2502247
12/31/2019	LAMAR ADVERTISING CO	EQUITY REIT (REAL ESTATE INVE	67,960.000	512816109	LAMR	US5128161099	BSPHGN6
12/31/2019	LAMB WESTON HOLDINGS INC	FOOD PROCESSING	43,157.000	513272104	LW	US5132721045	BDQZFJ3
12/31/2019	LANCASTER COLONY CORP	FOOD PROCESSING	15,636.000	513847103	LANC	US5138471033	2503206
12/31/2019	LANCASTER COLONY CORP	FOOD PROCESSING	10,704.000	513847103	LANC	US5138471033	2503206
12/31/2019	LANDEC CORP	FOOD PROCESSING	14,464.000	514766104	LNDC	US5147661046	2517058
12/31/2019	LANDEC CORP	FOOD PROCESSING	13,200.000	514766104	LNDC	US5147661046	2517058
12/31/2019	LANDSTAR SYSTEM INC	TRANSPORTATION	31,181.000	515098101	LSTR	US5150981018	2503994
12/31/2019	LANDS' END INC	INTERNET	5,100.000	51509F105	LE	US51509F1057	BKWQKM7
12/31/2019	LANDS' END INC	INTERNET	15,076.000	51509F105	LE	US51509F1057	BKWQKM7
12/31/2019	LANNETT CO INC	PHARMACEUTICALS	14,100.000	516012101	LCI	US5160121019	2447694
12/31/2019	LANNETT CO INC	PHARMACEUTICALS	5,106.000	516012101	LCI	US5160121019	2447694
12/31/2019	LANTHEUS HOLDINGS INC	HEALTH CARE	19,910.000	516544103	LNTH	US5165441032	BP8S8J5
12/31/2019	LAREDO PETROLEUM INC	OIL & GAS	79,158.000	516806106	LPI	US5168061068	B7DX5X2
12/31/2019	LAREDO PETROLEUM INC	OIL & GAS	113,224.000	516806106	LPI	US5168061068	B7DX5X2
12/31/2019	LAS VEGAS SANDS CORP	LODGING	101,086.000	517834107	LVS	US5178341070	B02T2J7
12/31/2019	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	61,089.000	518415104	LSCC	US5184151042	2506658
12/31/2019	LATTICE SEMICONDUCTOR CORP	SEMICONDUCTORS	418,571.000	518415104	LSCC	US5184151042	2506658
12/31/2019	ESTEE LAUDER COS INC/THE	COSMETICS/PERSONAL CARE	66,237.000	518439104	EL	US5184391044	2320524
12/31/2019	LAUREATE EDUCATION INC	COMMERCIAL SERVICES	25,654.000	518613203	LAUR	US5186132032	BYMYT66
12/31/2019	LAUREATE EDUCATION INC	COMMERCIAL SERVICES	57,104.000	518613203	LAUR	US5186132032	BYMYT66
12/31/2019	LAWSON PRODUCTS INC/DE	METAL FABRICATION/HARDWAR	3,425.000	520776105	LAWS	US5207761058	2508126
12/31/2019	LAWSON PRODUCTS INC/DE	METAL FABRICATION/HARDWAR	3,300.000	520776105	LAWS	US5207761058	2508126
12/31/2019	LAZARE KAPLAN INTERNATIONAL IN	RETAIL	2,400.000	521078105		US5210781051	2508449
12/31/2019	LEAF GROUP LTD	INTERNET	8,000.000	52177G102	LEAF	US52177G1022	BDD8XX5
12/31/2019	LEAR CORP	AUTO PARTS & EQUIPMENT	43,479.000	521865204	LEA	US5218652049	B570P91
12/31/2019	LEAR CORP	AUTO PARTS & EQUIPMENT	16,697.000	521865204	LEA	US5218652049	B570P91
12/31/2019	LEGGETT & PLATT INC	HOME FURNISHINGS	39,521.000	524660107	LEG	US5246601075	2510682
12/31/2019	LEGACY HOUSING CORP	REAL ESTATE MANAGEMENT & E	2,363.000	52472M101	LEGH	US52472M1018	BG5HXX1
12/31/2019	LEGG MASON INC	DIVERSIFIED FINANCIAL SERVI	45,870.000	524901105	LM	US5249011058	2510615
12/31/2019	LEGG MASON INC	DIVERSIFIED FINANCIAL SERVI	64,470.000	524901105	LM	US5249011058	2510615
12/31/2019	LEIDOS HOLDINGS INC	COMPUTERS	38,568.000	525327102	LDOS	US5253271028	BDV82B8
12/31/2019	LEMAITRE VASCULAR INC	HEALTH CARE	8,127.000	525558201	LMAT	US5255582018	B1G6TJ0
12/31/2019	LENDINGCLUB CORP	DIVERSIFIED FINANCIAL SERVI	12,958.000	52603A208	LC	US52603A2087	BK95GR4
12/31/2019	LENDINGCLUB CORP	DIVERSIFIED FINANCIAL SERVI	32,678.000	52603A208	LC	US52603A2087	BK95GR4
12/31/2019	LENDINGTREE INC	DIVERSIFIED FINANCIAL SERVI	6,060.000	52603B107	TREE	US52603B1070	BV8TD84

12/31/2019	LENNAR CORP	HOME BUILDERS	85,765.000	526057104	LEN	US5260571048	2511920
12/31/2019	LENNOX INTERNATIONAL INC	BUILDING MATERIALS	62,949.000	526107107	LII	US5261071071	2442053
12/31/2019	LENNOX INTERNATIONAL INC	BUILDING MATERIALS	27,713.000	526107107	LII	US5261071071	2442053
12/31/2019	LEVEL ONE BANCORP INC	BANKS	2,570.000	52730D208	LEVL	US52730D2080	BFX1V23
12/31/2019	LEXICON PHARMACEUTICALS INC	BIOTECHNOLOGY	21,000.000	528872302	LXRX	US5288723027	BWFZX59
12/31/2019	LEXINGTON REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	111,059.000	529043101	LXP	US5290431015	2139151
12/31/2019	LIBBEY INC	HOUSEWARES	11,989.000	529898108	LBY	US5298981086	2515858
12/31/2019	LIBERTY OILFIELD SERVICES INC	OIL & GAS SERVICES	25,061.000	53115L104	LBRT	US53115L1044	BDCWFT8
12/31/2019	LIBERTY OILFIELD SERVICES INC	OIL & GAS SERVICES	2,932.000	53115L104	LBRT	US53115L1044	BDCWFT8
12/31/2019	LIBERTY PROPERTY TRUST	EQUITY REIT (REAL ESTATE INVE	6,976.000	531172104	LPT	US5311721048	2513681
12/31/2019	LIBERTY PROPERTY TRUST	EQUITY REIT (REAL ESTATE INVE	124,660.000	531172104	LPT	US5311721048	2513681
12/31/2019	LIBERTY MEDIA CORP-LIBERTY BRA	ENTERTAINMENT	4,800.000	531229706	BATRA	US5312297063	BD72H53
12/31/2019	LIBERTY MEDIA CORP-LIBERTY BRA	ENTERTAINMENT	18,140.000	531229888	BATRK	US5312298889	BD72H64
12/31/2019	LIBERTY TRIPADVISOR HOLDINGS I	LEISURE TIME	36,520.000	531465102	LTRPA	US5314651028	BQ5BPM6
12/31/2019	LIBERTY TRIPADVISOR HOLDINGS I	LEISURE TIME	28,523.000	531465102	LTRPA	US5314651028	BQ5BPM6
12/31/2019	LIGAND PHARMACEUTICALS INC	BIOTECHNOLOGY	3,896.000	53220K504	LGND	US53220K5048	2501578
12/31/2019	LIGAND PHARMACEUTICALS INC	BIOTECHNOLOGY	10,429.000	53220K504	LGND	US53220K5048	2501578
12/31/2019	LIGAND PHARMACEUTICALS INC	BIOTECHNOLOGY	13,877.000	53220K504	LGND	US53220K5048	2501578
12/31/2019	LIFEVANTAGE CORP	PHARMACEUTICALS	186.000	53222K205	LFVN	US53222K2050	BYMYMP2
12/31/2019	LIFETIME BRANDS INC	HOUSEWARES	5,700.000	53222Q103	LCUT	US53222Q1031	2515773
12/31/2019	LIFETIME BRANDS INC	HOUSEWARES	7,725.000	53222Q103	LCUT	US53222Q1031	2515773
12/31/2019	LIFE STORAGE INC	EQUITY REIT (REAL ESTATE INVE	36,860.000	53223X107	LSI	US53223X1072	BDCSFJ6
12/31/2019	LIFE STORAGE INC	EQUITY REIT (REAL ESTATE INVE	82,446.000	53223X107	LSI	US53223X1072	BDCSFJ6
12/31/2019	LIGHTPATH TECHNOLOGIES INC	TELECOMMUNICATIONS	7,917.000	532257805	LPTH	US5322578056	2449128
12/31/2019	ELI LILLY & CO	PHARMACEUTICALS	254,821.000	532457108	LLY	US5324571083	2516152
12/31/2019	LIMELIGHT NETWORKS INC	INTERNET	12,721.000	53261M104	LLNW	US53261M1045	B1YB674
12/31/2019	LIMELIGHT NETWORKS INC	INTERNET	53,200.000	53261M104	LLNW	US53261M1045	B1YB674
12/31/2019	LIMBACH HOLDINGS INC	ENGINEERING & CONSTRUCTION	2,000.000	53263P105	LMB	US53263P1057	BDCD1P9
12/31/2019	LIMONEIRA CO	AGRICULTURE	5,797.000	532746104	LMNR	US5327461043	2101763
12/31/2019	LIMONEIRA CO	AGRICULTURE	7,200.000	532746104	LMNR	US5327461043	2101763
12/31/2019	LINCOLN ELECTRIC HOLDINGS INC	HAND/MACHINE TOOLS	48,316.000	533900106	LECO	US5339001068	2516851
12/31/2019	LINCOLN NATIONAL CORP	INSURANCE	62,002.000	534187109	LNC	US5341871094	2516378
12/31/2019	LINDBLAD EXPEDITIONS HOLDINGS	LEISURE TIME	404,772.000	535219109	LIND	US5352191093	BYMBW46
12/31/2019	LINDBLAD EXPEDITIONS HOLDINGS	LEISURE TIME	10,400.000	535219109	LIND	US5352191093	BYMBW46
12/31/2019	LINDSAY CORP	MACHINERY - DIVERSIFIED	5,461.000	535555106	LNN	US5355551061	2516613
12/31/2019	LINEAGE CELL THERAPEUTICS INC	BIOTECHNOLOGY	57,426.000	53566P109	LCTX	US53566P1093	BJMSX83
12/31/2019	LIQUIDITY SERVICES INC	INTERNET	13,352.000	53635B107	LQDT	US53635B1070	B0ZN8Z4
12/31/2019	LIQUIDITY SERVICES INC	INTERNET	12,700.000	53635B107	LQDT	US53635B1070	B0ZN8Z4
12/31/2019	LIQUIDIA TECHNOLOGIES INC	BIOTECHNOLOGY	3,621.000	53635D202	LQDA	US53635D2027	BYVJ8J8
12/31/2019	LITHIA MOTORS INC	RETAIL	11,093.000	536797103	LAD	US5367971034	2515030
12/31/2019	LITHIA MOTORS INC	RETAIL	8,429.000	536797103	LAD	US5367971034	2515030
12/31/2019	LITTELFUSE INC	ELECTRICAL COMPO & EQUIP	19,252.000	537008104	LFUS	US5370081045	2531832
12/31/2019	LIVE NATION ENTERTAINMENT INC	ENTERTAINMENT	36,374.000	538034109	LYV	US5380341090	B0T7YX2
12/31/2019	LIVE OAK BANCSHARES INC	BANKS	13,915.000	53803X105	LOB	US53803X1054	BYN5Z59
12/31/2019	LIVE OAK BANCSHARES INC	BANKS	12,400.000	53803X105	LOB	US53803X1054	BYN5Z59
12/31/2019	LIVEPERSON INC	SOFTWARE	31,016.000	538146101	LPSN	US5381461012	2577052

12/31/2019	LIVENT CORP	MINING	34,207.000	53814L108	LTHM	US53814L1089	BD9PM00
12/31/2019	LIVENT CORP	MINING	76,027.000	53814L108	LTHM	US53814L1089	BD9PM00
12/31/2019	LIVERAMP HOLDINGS INC	COMMERCIAL SERVICES	53,488.000	53815P108	RAMP	US53815P1084	BGLN838
12/31/2019	LIVERAMP HOLDINGS INC	COMMERCIAL SERVICES	33,353.000	53815P108	RAMP	US53815P1084	BGLN838
12/31/2019	LIVERAMP HOLDINGS INC	COMMERCIAL SERVICES	6,634.000	53815P108	RAMP	US53815P1084	BGLN838
12/31/2019	LIVEXLIVE MEDIA INC	INTERNET	14,325.000	53839L208	LIVX	US53839L2088	BF15K75
12/31/2019	LIVONGO HEALTH INC	BIOTECHNOLOGY	3,421.000	539183103	LVGO	US5391831030	BK74NR2
12/31/2019	LOCKHEED MARTIN CORP	AEROSPACE/DEFENSE	74,434.000	539830109	LMT	US5398301094	2522096
12/31/2019	LOEWS CORP	INSURANCE	75,744.000	540424108	L	US5404241086	2523022
12/31/2019	LOGICBIO THERAPEUTICS INC	PHARMACEUTICALS	4,045.000	54142F102	LOGC	US54142F1021	BGPF6R0
12/31/2019	LOGMEIN INC	TELECOMMUNICATIONS	19,924.000	54142L109	LOGM	US54142L1098	B600J15
12/31/2019	LOGMEIN INC	TELECOMMUNICATIONS	38,570.000	54142L109	LOGM	US54142L1098	B600J15
12/31/2019	LONESTAR RESOURCES US INC	OIL & GAS	11,104.000	54240F103	LONE	US54240F1030	BD06H52
12/31/2019	LORAL SPACE & COMMUNICATIONS I	TELECOMMUNICATIONS	6,535.000	543881106	LORL	US5438811060	B0LXSR0
12/31/2019	LOUISIANA-PACIFIC CORP	BUILDING MATERIALS	65,213.000	546347105	LPX	US5463471053	2535243
12/31/2019	LOUISIANA-PACIFIC CORP	BUILDING MATERIALS	92,802.000	546347105	LPX	US5463471053	2535243
12/31/2019	LOUISIANA-PACIFIC CORP	BUILDING MATERIALS	379,827.000	546347105	LPX	US5463471053	2535243
12/31/2019	LOUISIANA-PACIFIC CORP	BUILDING MATERIALS	45,381.000	546347105	LPX	US5463471053	2535243
12/31/2019	LOVESAC CO/THE	RETAIL	2,833.000	54738L109	LOVE	US54738L1098	BG88WJ0
12/31/2019	LOWE'S COS INC	RETAIL	231,465.000	548661107	LOW	US5486611073	2536763
12/31/2019	LUBY'S INC	RETAIL	22,250.000	549282101	LUB	US5492821013	2162920
12/31/2019	LUMBER LIQUIDATORS HOLDINGS IN	RETAIL	1,558.000	55003T107	LL	US55003T1079	B5KKQN9
12/31/2019	LUMBER LIQUIDATORS HOLDINGS IN	RETAIL	13,800.000	55003T107	LL	US55003T1079	B5KKQN9
12/31/2019	LUMENTUM HOLDINGS INC	COMPUTERS	60,998.000	55024U109	LITE	US55024U1097	BYM9ZP2
12/31/2019	LUMENTUM HOLDINGS INC	COMPUTERS	39,709.000	55024U109	LITE	US55024U1097	BYM9ZP2
12/31/2019	LUMINEX CORP	HEALTH CARE	21,099.000	55027E102	LMNX	US55027E1029	2572109
12/31/2019	LUMINEX CORP	HEALTH CARE	10,324.000	55027E102	LMNX	US55027E1029	2572109
12/31/2019	LUTHER BURBANK CORP	BANKS	18,995.000	550550107	LBC	US5505501073	BD1KJP7
12/31/2019	LUTHER BURBANK CORP	BANKS	9,900.000	550550107	LBC	US5505501073	BD1KJP7
12/31/2019	LYDALL INC	MISC MANUFACTURER	9,569.000	550819106	LDL	US5508191062	2534671
12/31/2019	LYDALL INC	MISC MANUFACTURER	8,200.000	550819106	LDL	US5508191062	2534671
12/31/2019	WILLIAM LYON HOMES	HOME BUILDERS	11,578.000	552074700	WLH	US5520747008	B9C60K8
12/31/2019	WILLIAM LYON HOMES	HOME BUILDERS	16,256.000	552074700	WLH	US5520747008	B9C60K8
12/31/2019	M&T BANK CORP	BANKS	39,282.000	55261F104	MTB	US55261F1049	2340168
12/31/2019	M&T BANK CORP	BANKS	4,676.000	55261F104	MTB	US55261F1049	2340168
12/31/2019	MBIA INC	INSURANCE	45,040.000	55262C100	MBI	US55262C1009	2547044
12/31/2019	MDC HOLDINGS INC	HOME BUILDERS	32,024.000	552676108	MDC	US5526761086	2561204
12/31/2019	MDC HOLDINGS INC	HOME BUILDERS	27,801.000	552676108	MDC	US5526761086	2561204
12/31/2019	MDU RESOURCES GROUP INC	BUILDING MATERIALS	158,328.000	552690109	MDU	US5526901096	2547323
12/31/2019	MFA FINANCIAL INC	EQUITY REIT (REAL ESTATE INVE	1,093,905.000	55272X102	MFA	US55272X1028	2418162
12/31/2019	MGE ENERGY INC	ELECTRIC	17,770.000	55277P104	MGEE	US55277P1049	2554163
12/31/2019	MGM RESORTS INTERNATIONAL	LODGING	149,723.000	552953101	MGM	US5529531015	2547419
12/31/2019	MGP INGREDIENTS INC	BEVERAGES	6,731.000	55303J106	MGPI	US55303J1060	B6ZJTH3
12/31/2019	M/I HOMES INC	HOME BUILDERS	13,775.000	55305B101	MHO	US55305B1017	2549385
12/31/2019	M/I HOMES INC	HOME BUILDERS	10,790.000	55305B101	MHO	US55305B1017	2549385
12/31/2019	MKS INSTRUMENTS INC	SEMICONDUCTORS	50,787.000	55306N104	MKSI	US55306N1046	2404871

12/31/2019	MKS INSTRUMENTS INC	SEMICONDUCTORS	15,840.000	55306N104	MKSI	US55306N1046	2404871
12/31/2019	MKS INSTRUMENTS INC	SEMICONDUCTORS	43,070.000	55306N104	MKSI	US55306N1046	2404871
12/31/2019	MRC GLOBAL INC	OIL & GAS SERVICES	42,177.000	55345K103	MRC	US55345K1034	B7M66F1
12/31/2019	MRC GLOBAL INC	OIL & GAS SERVICES	25,569.000	55345K103	MRC	US55345K1034	B7M66F1
12/31/2019	MSA SAFETY INC	HAND/MACHINE TOOLS	28,159.000	553498106	MSA	US5534981064	BKM4S16
12/31/2019	MSA SAFETY INC	HAND/MACHINE TOOLS	16,978.000	553498106	MSA	US5534981064	BKM4S16
12/31/2019	MSC INDUSTRIAL DIRECT CO INC	RETAIL	13,146.000	553530106	MSM	US5535301064	2567655
12/31/2019	MSC INDUSTRIAL DIRECT CO INC	RETAIL	35,591.000	553530106	MSM	US5535301064	2567655
12/31/2019	MSCI INC	SOFTWARE	74,244.000	55354G100	MSCI	US55354G1004	B2972D2
12/31/2019	MSCI INC	SOFTWARE	25,345.000	55354G100	MSCI	US55354G1004	B2972D2
12/31/2019	MSG NETWORKS INC	MEDIA	33,187.000	553573106	MSGN	US5535731062	BYM0M65
12/31/2019	MTS SYSTEMS CORP	COMPUTERS	3,586.000	553777103	MTSC	US5537771033	2608985
12/31/2019	MTS SYSTEMS CORP	COMPUTERS	9,474.000	553777103	MTSC	US5537771033	2608985
12/31/2019	MVB FINANCIAL CORP	BANKS	295.000	553810102	MVBF	US5538101024	B00BYZ5
12/31/2019	MVB FINANCIAL CORP	BANKS	4,100.000	553810102	MVBF	US5538101024	B00BYZ5
12/31/2019	MYR GROUP INC	ENGINEERING & CONSTRUCTION	9,303.000	55405W104	MYRG	US55405W1045	B3CLS18
12/31/2019	MYR GROUP INC	ENGINEERING & CONSTRUCTION	8,190.000	55405W104	MYRG	US55405W1045	B3CLS18
12/31/2019	MACOM TECHNOLOGY SOLUTIONS HOL	SEMICONDUCTORS	23,302.000	55405Y100	MTSI	US55405Y1001	B5B15Y5
12/31/2019	MACOM TECHNOLOGY SOLUTIONS HOL	SEMICONDUCTORS	10,195.000	55405Y100	MTSI	US55405Y1001	B5B15Y5
12/31/2019	MACATAWA BANK CORP	BANKS	22,503.000	554225102	MCBC	US5542251021	2653822
12/31/2019	MACATAWA BANK CORP	BANKS	12,700.000	554225102	MCBC	US5542251021	2653822
12/31/2019	MACERICH CO/THE	EQUITY REIT (REAL ESTATE INVE	87,061.000	554382101	MAC	US5543821012	2543967
12/31/2019	MACK-CALI REALTY CORP	EQUITY REIT (REAL ESTATE INVE	46,973.000	554489104	CLI	US5544891048	2192314
12/31/2019	MACK-CALI REALTY CORP	EQUITY REIT (REAL ESTATE INVE	45,488.000	554489104	CLI	US5544891048	2192314
12/31/2019	MACK-CALI REALTY CORP	EQUITY REIT (REAL ESTATE INVE	71,549.000	554489104	CLI	US5544891048	2192314
12/31/2019	MACQUARIE INFRASTRUCTURE CORP	COMMERCIAL SERVICES	34,459.000	55608B105	MIC	US55608B1052	B1Z4VB1
12/31/2019	MACROGENICS INC	BIOTECHNOLOGY	22,199.000	556099109	MGNX	US5560991094	BFDV8K0
12/31/2019	MACROGENICS INC	BIOTECHNOLOGY	5,305.000	556099109	MGNX	US5560991094	BFDV8K0
12/31/2019	MACY'S INC	RETAIL	206,237.000	55616P104	M	US55616P1049	2345022
12/31/2019	MACY'S INC	RETAIL	90,372.000	55616P104	M	US55616P1049	2345022
12/31/2019	STEVEN MADDEN LTD	APPAREL	46,330.000	556269108	SHOO	US5562691080	2553911
12/31/2019	MADRIGAL PHARMACEUTICALS INC	PHARMACEUTICALS	3,961.000	558868105	MDGL	US5588681057	BD59BS7
12/31/2019	MAGELLAN HEALTH INC	HEALTH CARE SERVICES	12,049.000	559079207	MGLN	US5590792074	2307787
12/31/2019	MAGELLAN HEALTH INC	HEALTH CARE SERVICES	11,801.000	559079207	MGLN	US5590792074	2307787
12/31/2019	MAGENTA THERAPEUTICS INC	BIOTECHNOLOGY	7,332.000	55910K108	MGTA	US55910K1088	BFMLGF2
12/31/2019	MAGNOLIA OIL & GAS CORP	OIL & GAS	45,253.000	559663109	MGY	US5596631094	BF2GC59
12/31/2019	MAJESCO	SOFTWARE	2,700.000	56068V102	MJCO	US56068V1026	BYQR3F8
12/31/2019	MALIBU BOATS INC	LEISURE TIME	10,570.000	56117J100	MBUU	US56117J1007	BJ38KJ2
12/31/2019	MALVERN BANCORP INC	SAVINGS & LOANS	3,761.000	561409103	MLVF	US5614091032	B86PXS3
12/31/2019	MAMMOTH ENERGY SERVICES INC	OIL & GAS	6,100.000	56155L108	TUSK	US56155L1089	BDBFK59
12/31/2019	MAMMOTH ENERGY SERVICES INC	OIL & GAS	12,394.000	56155L108	TUSK	US56155L1089	BDBFK59
12/31/2019	MANHATTAN ASSOCIATES INC	SOFTWARE	50,490.000	562750109	MANH	US5627501092	2239471
12/31/2019	MANITOWOC CO INC/THE	MACHINERY - CONSTR & MINING	29,794.000	563571405	MTW	US5635714059	BDFCGV4
12/31/2019	MANITOWOC CO INC/THE	MACHINERY - CONSTR & MINING	17,978.000	563571405	MTW	US5635714059	BDFCGV4
12/31/2019	MANNATECH INC	PHARMACEUTICALS	839.000	563771203	MTEX	US5637712036	B76YLF6
12/31/2019	MANNKIND CORP	PHARMACEUTICALS	83,131.000	56400P706	MNKD	US56400P7069	BF081J4

12/31/2019	MANPOWERGROUP INC	COMMERCIAL SERVICES	46,588.000	56418H100	MAN	US56418H1005	2562490
12/31/2019	MANPOWERGROUP INC	COMMERCIAL SERVICES	2,085.000	56418H100	MAN	US56418H1005	2562490
12/31/2019	MANPOWERGROUP INC	COMMERCIAL SERVICES	21,066.000	56418H100	MAN	US56418H1005	2562490
12/31/2019	MANTECH INTERNATIONAL CORP/VA	SOFTWARE	13,790.000	564563104	MANT	US5645631046	2825308
12/31/2019	MANTECH INTERNATIONAL CORP/VA	SOFTWARE	14,466.000	564563104	MANT	US5645631046	2825308
12/31/2019	MARATHON OIL CORP	OIL & GAS	30,315.000	565849106	MRO	US5658491064	2910970
12/31/2019	MARATHON OIL CORP	OIL & GAS	249,591.000	565849106	MRO	US5658491064	2910970
12/31/2019	MARATHON PETROLEUM CORP	OIL & GAS	194,742.000	56585A102	MPC	US56585A1025	B3K3L40
12/31/2019	MARCHEX INC	ADVERTISING	6,378.000	56624R108	MCHX	US56624R1086	2238940
12/31/2019	MARCUS & MILLICHAP INC	REAL ESTATE MANAGEMENT & E	11,411.000	566324109	MMI	US5663241090	BFWG XV2
12/31/2019	MARCUS CORP/THE	LODGING	12,434.000	566330106	MCS	US5663301068	2564827
12/31/2019	MARCUS CORP/THE	LODGING	11,703.000	566330106	MCS	US5663301068	2564827
12/31/2019	MARINEMAX INC	RETAIL	17,202.000	567908108	HZO	US5679081084	2250353
12/31/2019	MARINEMAX INC	RETAIL	11,211.000	567908108	HZO	US5679081084	2250353
12/31/2019	MARINE PRODUCTS CORP	LEISURE TIME	3,700.000	568427108	MPX	US5684271084	2737102
12/31/2019	MARINUS PHARMACEUTICALS INC	PHARMACEUTICALS	24,011.000	56854Q101	MRNS	US56854Q1013	BP96PR5
12/31/2019	MARKER THERAPEUTICS INC	BIOTECHNOLOGY	1,334.000	57055L107	MRKR	US57055L1070	BFXX646
12/31/2019	MARKETAXESS HOLDINGS INC	COMMERCIAL SERVICES	16,300.000	57060D108	MKTX	US57060D1081	B03Q9D0
12/31/2019	MARKETAXESS HOLDINGS INC	COMMERCIAL SERVICES	11,256.000	57060D108	MKTX	US57060D1081	B03Q9D0
12/31/2019	MARLIN BUSINESS SERVICES CORP	DIVERSIFIED FINANCIAL SERVI	7,877.000	571157106	MRLN	US5711571068	2122883
12/31/2019	MARLIN BUSINESS SERVICES CORP	DIVERSIFIED FINANCIAL SERVI	4,200.000	571157106	MRLN	US5711571068	2122883
12/31/2019	MARRIOTT VACATIONS WORLDWIDE C	ENTERTAINMENT	17,656.000	57164Y107	VAC	US57164Y1073	B45K9N8
12/31/2019	MARRIOTT VACATIONS WORLDWIDE C	ENTERTAINMENT	20,981.000	57164Y107	VAC	US57164Y1073	B45K9N8
12/31/2019	MARRIOTT VACATIONS WORLDWIDE C	ENTERTAINMENT	29,565.000	57164Y107	VAC	US57164Y1073	B45K9N8
12/31/2019	MARRONE BIO INNOVATIONS INC	CHEMICALS	26,500.000	57165B106	MBII	US57165B1061	BCFKQV1
12/31/2019	MARSH & MCLENNAN COS INC	INSURANCE	19,435.000	571748102	MMC	US5717481023	2567741
12/31/2019	MARSH & MCLENNAN COS INC	INSURANCE	150,121.000	571748102	MMC	US5717481023	2567741
12/31/2019	MARRIOTT INTERNATIONAL INC/MD	LODGING	82,094.000	571903202	MAR	US5719032022	2210614
12/31/2019	MARTEN TRANSPORT LTD	TRANSPORTATION	31,186.000	573075108	MRTN	US5730751089	2568357
12/31/2019	MARTEN TRANSPORT LTD	TRANSPORTATION	19,901.000	573075108	MRTN	US5730751089	2568357
12/31/2019	MARTIN MARIETTA MATERIALS INC	BUILDING MATERIALS	18,806.000	573284106	MLM	US5732841060	2572079
12/31/2019	MASCO CORP	BUILDING MATERIALS	84,971.000	574599106	MAS	US5745991068	2570200
12/31/2019	MASIMO CORP	HEALTH CARE	38,764.000	574795100	MASI	US5747951003	B1YWVR63
12/31/2019	MASTEC INC	ENGINEERING & CONSTRUCTION	29,252.000	576323109	MTZ	US5763231090	2155306
12/31/2019	MASTEC INC	ENGINEERING & CONSTRUCTION	25,526.000	576323109	MTZ	US5763231090	2155306
12/31/2019	MASTEC INC	ENGINEERING & CONSTRUCTION	47,646.000	576323109	MTZ	US5763231090	2155306
12/31/2019	MASTERCARD INC	DIVERSIFIED FINANCIAL SERVI	266,038.000	57636Q104	MA	US57636Q1040	B121557
12/31/2019	MASTERCRAFT BOAT HOLDINGS INC	LEISURE TIME	9,000.000	57637H103	MCFT	US57637H1032	BDTYR13
12/31/2019	MATADOR RESOURCES CO	OIL & GAS	69,798.000	576485205	MTDR	US5764852050	B7MSLL8
12/31/2019	MATADOR RESOURCES CO	OIL & GAS	59,302.000	576485205	MTDR	US5764852050	B7MSLL8
12/31/2019	MATADOR RESOURCES CO	OIL & GAS	86,631.000	576485205	MTDR	US5764852050	B7MSLL8
12/31/2019	MATERION CORP	MISC MANUFACTURER	10,399.000	576690101	MTRN	US5766901012	2149622
12/31/2019	MATERION CORP	MISC MANUFACTURER	13,800.000	576690101	MTRN	US5766901012	2149622
12/31/2019	MATRIX SERVICE CO	OIL & GAS SERVICES	13,470.000	576853105	MTRX	US5768531056	2572068
12/31/2019	MATRIX SERVICE CO	OIL & GAS SERVICES	18,769.000	576853105	MTRX	US5768531056	2572068
12/31/2019	MATSON INC	TRANSPORTATION	16,807.000	57686G105	MATX	US57686G1058	B8GNC91

12/31/2019	MATSON INC	TRANSPORTATION	21,561.000	57686G105	MATX	US57686G1058	B8GNC91
12/31/2019	MATTEL INC	TOYS/GAMES/HOBBIES	273,948.000	577081102	MAT	US5770811025	2572303
12/31/2019	MATTHEWS INTERNATIONAL CORP	PACKAGING PRODUCTS	15,879.000	577128101	MATW	US5771281012	2568090
12/31/2019	MATTHEWS INTERNATIONAL CORP	PACKAGING PRODUCTS	15,784.000	577128101	MATW	US5771281012	2568090
12/31/2019	MAUI LAND & PINEAPPLE CO INC	REAL ESTATE MANAGEMENT & E	3,300.000	577345101	MLP	US5773451019	2572604
12/31/2019	MAXIM INTEGRATED PRODUCTS INC	SEMICONDUCTORS	81,662.000	57772K101	MXIM	US57772K1016	2573760
12/31/2019	MAXLINEAR INC	SEMICONDUCTORS	33,328.000	57776J100	MXL	US57776J1007	B3RDWC8
12/31/2019	MAXAR TECHNOLOGIES INC	TELECOMMUNICATIONS	27,559.000	57778K105	MAXR	US57778K1051	BF2KYF5
12/31/2019	MAXAR TECHNOLOGIES INC	TELECOMMUNICATIONS	5,267.000	57778K105	MAXR	US57778K1051	BF2KYF5
12/31/2019	MAXIMUS INC	COMPUTERS	34,516.000	577933104	MMS	US5779331041	2018669
12/31/2019	MAXIMUS INC	COMPUTERS	50,552.000	577933104	MMS	US5779331041	2018669
12/31/2019	MCCORMICK & CO INC/MD	FOOD PROCESSING	4,838.000	579780206	MKC	US5797802064	2550161
12/31/2019	MCCORMICK & CO INC/MD	FOOD PROCESSING	36,585.000	579780206	MKC	US5797802064	2550161
12/31/2019	MCDONALD'S CORP	RETAIL	226,162.000	580135101	MCD	US5801351017	2550707
12/31/2019	MCDONALD'S CORP	RETAIL	28,821.000	580135101	MCD	US5801351017	2550707
12/31/2019	MCEWEN MINING INC	MINING	57,359.000	58039P107	MUX	US58039P1075	B7M5FL7
12/31/2019	MCGRATH RENTCORP	REAL ESTATE MANAGEMENT & E	11,229.000	580589109	MGRC	US5805891091	2551551
12/31/2019	MCGRATH RENTCORP	REAL ESTATE MANAGEMENT & E	134,992.000	580589109	MGRC	US5805891091	2551551
12/31/2019	MCGRATH RENTCORP	REAL ESTATE MANAGEMENT & E	12,268.000	580589109	MGRC	US5805891091	2551551
12/31/2019	MCKESSON CORP	PHARMACEUTICALS	55,527.000	58155Q103	MCK	US58155Q1031	2378534
12/31/2019	MEDALLIA INC	SOFTWARE	37,830.000	584021109	MDLA	US5840211099	BJDX8X7
12/31/2019	MEDCATH CORP	HEALTH CARE	12,338.000	58404W109		US58404W1099	2771177
12/31/2019	MEDICAL PROPERTIES TRUST INC	EQUITY REIT (REAL ESTATE INVE	408,842.000	58463J304	MPW	US58463J3041	BOJL5L9
12/31/2019	MEDICINES CO/THE	BIOTECHNOLOGY	41,966.000	584688105	MDCO	US5846881051	2616773
12/31/2019	MEDICINOVA INC	PHARMACEUTICALS	19,400.000	58468P206	MNOV	US58468P2065	B1L2QM5
12/31/2019	MEDIFAST INC	COMMERCIAL SERVICES	5,716.000	58470H101	MED	US58470H1014	2934033
12/31/2019	MEDIA GEN INC CVR	OTHER	25,472.000	584CVR997			
12/31/2019	MEDNAX INC	HEALTH CARE SERVICES	66,606.000	58502B106	MD	US58502B1061	2677640
12/31/2019	MEDNAX INC	HEALTH CARE SERVICES	42,883.000	58502B106	MD	US58502B1061	2677640
12/31/2019	MEDPACE HOLDINGS INC	HEALTH CARE SERVICES	12,745.000	58506Q109	MEDP	US58506Q1094	BDCBC61
12/31/2019	MEET GROUP INC/THE	INTERNET	36,159.000	58513U101	MEET	US58513U1016	BYWW6W5
12/31/2019	MEET GROUP INC/THE	INTERNET	37,403.000	58513U101	MEET	US58513U1016	BYWW6W5
12/31/2019	MENLO THERAPEUTICS INC	BIOTECHNOLOGY	4,700.000	586858102	MNLO	US5868581027	BYVWMX9
12/31/2019	MERCADOLIBRE INC	INTERNET	1,004.000	58733R102	MELI	US58733R1023	B23X1H3
12/31/2019	MERCADOLIBRE INC	INTERNET	54,357.000	58733R102	MELI	US58733R1023	B23X1H3
12/31/2019	MERCANTILE BANK CORP	BANKS	8,259.000	587376104	MBWM	US5873761044	2620257
12/31/2019	MERCANTILE BANK CORP	BANKS	7,130.000	587376104	MBWM	US5873761044	2620257
12/31/2019	MERCER INTERNATIONAL INC	FOREST PRODUCTS & PAPER	44,075.000	588056101	MERC	US5880561015	2053024
12/31/2019	MERCHANTS BANCORP/IN	BANKS	3,965.000	58844R108	MBIN	US58844R1086	BYZ1PQ6
12/31/2019	MERCHANTS BANCORP/IN	BANKS	7,800.000	58844R108	MBIN	US58844R1086	BYZ1PQ6
12/31/2019	MERCK & CO INC	PHARMACEUTICALS	762,835.000	58933Y105	MRK	US58933Y1055	2778844
12/31/2019	MERCURY SYSTEMS INC	AEROSPACE/DEFENSE	26,932.000	589378108	MRCY	US5893781089	2144047
12/31/2019	MERCURY SYSTEMS INC	AEROSPACE/DEFENSE	43,881.000	589378108	MRCY	US5893781089	2144047
12/31/2019	MERCURY SYSTEMS INC	AEROSPACE/DEFENSE	13,038.000	589378108	MRCY	US5893781089	2144047
12/31/2019	MERCURY GENERAL CORP	INSURANCE	21,431.000	589400100	MCY	US5894001008	2578464
12/31/2019	MERCURY GENERAL CORP	INSURANCE	3,612.000	589400100	MCY	US5894001008	2578464

12/31/2019	MEREDITH CORP	MEDIA	31,761.000	589433101	MDP	US5894331017	2578516
12/31/2019	MEREDITH CORP	MEDIA	22,171.000	589433101	MDP	US5894331017	2578516
12/31/2019	MEREDITH CORP	MEDIA	20,802.000	589433101	MDP	US5894331017	2578516
12/31/2019	MERIDIAN BIOSCIENCE INC	HEALTH CARE	21,142.000	589584101	VIVO	US5895841014	2580265
12/31/2019	MERIDIAN BIOSCIENCE INC	HEALTH CARE	11,099.000	589584101	VIVO	US5895841014	2580265
12/31/2019	MERIDIAN BANCORP INC	SAVINGS & LOANS	19,476.000	58958U103	EBSB	US58958U1034	BPN6139
12/31/2019	MERIDIAN BANCORP INC	SAVINGS & LOANS	24,461.000	58958U103	EBSB	US58958U1034	BPN6139
12/31/2019	MERIT MEDICAL SYSTEMS INC	HEALTH CARE	16,328.000	589889104	MMSI	US5898891040	2580555
12/31/2019	MERIT MEDICAL SYSTEMS INC	HEALTH CARE	30,992.000	589889104	MMSI	US5898891040	2580555
12/31/2019	MERITAGE HOMES CORP	HOME BUILDERS	16,044.000	59001A102	MTH	US59001A1025	2601326
12/31/2019	MERITAGE HOMES CORP	HOME BUILDERS	18,223.000	59001A102	MTH	US59001A1025	2601326
12/31/2019	MERITOR INC	AUTO PARTS & EQUIPMENT	38,940.000	59001K100	MTOR	US59001K1007	2608349
12/31/2019	MERRIMACK PHARMACEUTICALS INC	BIOTECHNOLOGY	5,196.000	590328209	MACK	US5903282094	BF24BH8
12/31/2019	MERSANA THERAPEUTICS INC	BIOTECHNOLOGY	911.000	59045L106	MRSN	US59045L1061	BF3NP05
12/31/2019	MERSANA THERAPEUTICS INC	BIOTECHNOLOGY	6,100.000	59045L106	MRSN	US59045L1061	BF3NP05
12/31/2019	MESA AIR GROUP INC	AIRLINES	5,879.000	590479135	MESA	US5904791358	BFZZJ96
12/31/2019	MESA AIR GROUP INC	AIRLINES	14,299.000	590479135	MESA	US5904791358	BFZZJ96
12/31/2019	MESA LABORATORIES INC	ELECTRONICS	1,712.000	59064R109	MLAB	US59064R1095	2553814
12/31/2019	META FINANCIAL GROUP INC	BANKS	16,585.000	59100U108	CASH	US59100U1088	2420316
12/31/2019	META FINANCIAL GROUP INC	BANKS	13,327.000	59100U108	CASH	US59100U1088	2420316
12/31/2019	METHODE ELECTRONICS INC	AUTO PARTS & EQUIPMENT	18,339.000	591520200	MEI	US5915202007	2583297
12/31/2019	METHODE ELECTRONICS INC	AUTO PARTS & EQUIPMENT	10,489.000	591520200	MEI	US5915202007	2583297
12/31/2019	METLIFE INC	INSURANCE	234,542.000	59156R108	MET	US59156R1086	2573209
12/31/2019	METROCITY BANKSHARES INC	BANKS	1,207.000	59165J105	MCBS	US59165J1051	BD9MTK0
12/31/2019	METROPOLITAN BANK HOLDING CORP	BANKS	3,200.000	591774104	MCB	US5917741044	BDBRDR8
12/31/2019	METROPOLITAN BANK HOLDING CORP	BANKS	2,042.000	591774104	MCB	US5917741044	BDBRDR8
12/31/2019	METTLER-TOLEDO INTERNATIONAL I	ELECTRONICS	901.000	592688105	MTD	US5926881054	2126249
12/31/2019	METTLER-TOLEDO INTERNATIONAL I	ELECTRONICS	7,231.000	592688105	MTD	US5926881054	2126249
12/31/2019	MEXCO ENERGY CORP	OIL & GAS	900.000	592770101	MXC	US5927701012	2435428
12/31/2019	MICHAELS COS INC/THE	RETAIL	31,919.000	59408Q106	MIK	US59408Q1067	BNG83R6
12/31/2019	MICROSOFT CORP	SOFTWARE	2,284,842.000	594918104	MSFT	US5949181045	2588173
12/31/2019	MICROSOFT CORP	SOFTWARE	275,278.000	594918104	MSFT	US5949181045	2588173
12/31/2019	MICROSTRATEGY INC	SOFTWARE	4,769.000	594972408	MSTR	US5949724083	2974329
12/31/2019	MICROCHIP TECHNOLOGY INC	SEMICONDUCTORS	71,087.000	595017104	MCHP	US5950171042	2592174
12/31/2019	MICRON TECHNOLOGY INC	SEMICONDUCTORS	330,879.000	595112103	MU	US5951121038	2588184
12/31/2019	MICRON SOLUTIONS INC	HEALTH CARE	800.000	59511X105	MICR	US59511X1054	BF1T668
12/31/2019	MID-AMERICA APARTMENT COMMUNIT	EQUITY REIT (REAL ESTATE INVE	32,816.000	59522J103	MAA	US59522J1034	2589132
12/31/2019	MID PENN BANCORP INC	BANKS	2,300.000	59540G107	MPB	US59540G1076	2618348
12/31/2019	MIDDLESEX WATER CO	WATER	8,102.000	596680108	MSEX	US5966801087	2589466
12/31/2019	MIDLAND STATES BANCORP INC	BANKS	10,734.000	597742105	MSBI	US5977421057	B6VRG58
12/31/2019	MIDLAND STATES BANCORP INC	BANKS	12,303.000	597742105	MSBI	US5977421057	B6VRG58
12/31/2019	MIDWESTONE FINANCIAL GROUP INC	BANKS	5,400.000	598511103	MOFG	US5985111039	2987178
12/31/2019	MIDWESTONE FINANCIAL GROUP INC	BANKS	6,867.000	598511103	MOFG	US5985111039	2987178
12/31/2019	HERMAN MILLER INC	OFFICE FURNISHINGS	46,663.000	600544100	MLHR	US6005441000	2594222
12/31/2019	HERMAN MILLER INC	OFFICE FURNISHINGS	28,444.000	600544100	MLHR	US6005441000	2594222
12/31/2019	MILLER INDUSTRIES INC/TN	AUTO PARTS & EQUIPMENT	7,182.000	600551204	MLR	US6005512040	2801193

12/31/2019	MILLER INDUSTRIES INC/TN	AUTO PARTS & EQUIPMENT	5,400.000	600551204	MLR	US6005512040	2801193
12/31/2019	MINERALS TECHNOLOGIES INC	CHEMICALS	27,540.000	603158106	MTX	US6031581068	2595612
12/31/2019	MINERALS TECHNOLOGIES INC	CHEMICALS	23,283.000	603158106	MTX	US6031581068	2595612
12/31/2019	MINERALS TECHNOLOGIES INC	CHEMICALS	18,507.000	603158106	MTX	US6031581068	2595612
12/31/2019	MINERVA NEUROSCIENCES INC	PHARMACEUTICALS	14,900.000	603380106	NERV	US6033801068	BNB7PK5
12/31/2019	MINERVA NEUROSCIENCES INC	PHARMACEUTICALS	24,524.000	603380106	NERV	US6033801068	BNB7PK5
12/31/2019	MIRATI THERAPEUTICS INC	BIOTECHNOLOGY	19,197.000	60468T105	MRTX	US60468T1051	BBPK0J0
12/31/2019	MIRATI THERAPEUTICS INC	BIOTECHNOLOGY	13,991.000	60468T105	MRTX	US60468T1051	BBPK0J0
12/31/2019	MISTRAS GROUP INC	ENGINEERING & CONSTRUCTION	13,308.000	60649T107	MG	US60649T1079	B4WCCG1
12/31/2019	MISTRAS GROUP INC	ENGINEERING & CONSTRUCTION	8,500.000	60649T107	MG	US60649T1079	B4WCCG1
12/31/2019	MITCHAM INDUSTRIES INC	OIL & GAS SERVICES	7,980.000	606501104	MIND	US6065011040	2597135
12/31/2019	MITEK SYSTEMS INC	COMPUTERS	17,063.000	606710200	MITK	US6067102003	2597072
12/31/2019	MOBILEIRON INC	SOFTWARE	37,872.000	60739U204	MOBL	US60739U2042	BN57DN0
12/31/2019	MOBILE MINI INC	STORAGE/WAREHOUSING	21,370.000	60740F105	MINI	US60740F1057	2548177
12/31/2019	MOBILE MINI INC	STORAGE/WAREHOUSING	29,381.000	60740F105	MINI	US60740F1057	2548177
12/31/2019	MODEL N INC	SOFTWARE	13,660.000	607525102	MODN	US6075251024	B94Z434
12/31/2019	MODERNA INC	BIOTECHNOLOGY	608.000	60770K107	MRNA	US60770K1079	BGSXTS3
12/31/2019	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	26,137.000	607828100	MOD	US6078281002	2598354
12/31/2019	MODINE MANUFACTURING CO	AUTO PARTS & EQUIPMENT	25,209.000	607828100	MOD	US6078281002	2598354
12/31/2019	MOELIS & CO	DIVERSIFIED FINANCIAL SERVICES	24,766.000	60786M105	MC	US60786M1053	BLG38Q1
12/31/2019	MOHAWK INDUSTRIES INC	TEXTILES	1,231.000	608190104	MHK	US6081901042	2598699
12/31/2019	MOHAWK INDUSTRIES INC	TEXTILES	2,204.000	608190104	MHK	US6081901042	2598699
12/31/2019	MOHAWK INDUSTRIES INC	TEXTILES	18,225.000	608190104	MHK	US6081901042	2598699
12/31/2019	MOLECULAR TEMPLATES INC	BIOTECHNOLOGY	4,400.000	608550109	MTEM	US6085501095	BYXC6T1
12/31/2019	MOLINA HEALTHCARE INC	HEALTH CARE SERVICES	49,541.000	60855R100	MOH	US60855R1005	2212706
12/31/2019	MOLINA HEALTHCARE INC	HEALTH CARE SERVICES	42,934.000	60855R100	MOH	US60855R1005	2212706
12/31/2019	MOLSON COORS BEVERAGE CO	BEVERAGES	55,047.000	60871R209	TAP	US60871R2094	B067BM3
12/31/2019	MOMENTA PHARMACEUTICALS INC	PHARMACEUTICALS	38,940.000	60877T100	MNTA	US60877T1007	B018VB0
12/31/2019	MOMENTA PHARMACEUTICALS INC	PHARMACEUTICALS	49,493.000	60877T100	MNTA	US60877T1007	B018VB0
12/31/2019	MONARCH CASINO & RESORT INC	ENTERTAINMENT	5,754.000	609027107	MCRI	US6090271072	2599197
12/31/2019	MONARCH CASINO & RESORT INC	ENTERTAINMENT	1,391.000	609027107	MCRI	US6090271072	2599197
12/31/2019	MONDELEZ INTERNATIONAL INC	FOOD PROCESSING	432,476.000	609207105	MDLZ	US6092071058	B8CKK03
12/31/2019	MONITRONICS INTERNATIONAL INC	COMPUTERS	830.000	609453105	SCTY	US6094531059	BJXC986
12/31/2019	MONMOUTH REAL ESTATE INVESTMENT	EQUITY REIT (REAL ESTATE INVESTMENT)	45,384.000	609720107	MNR	US6097201072	2504072
12/31/2019	MONOLITHIC POWER SYSTEMS INC	SEMICONDUCTORS	31,920.000	609839105	MPWR	US6098391054	B01Z7J1
12/31/2019	MONRO INC	COMMERCIAL SERVICES	76,600.000	610236101	MNRO	US6102361010	2600088
12/31/2019	MONRO INC	COMMERCIAL SERVICES	15,750.000	610236101	MNRO	US6102361010	2600088
12/31/2019	MONSTER BEVERAGE CORP	BEVERAGES	117,166.000	61174X109	MNST	US61174X1090	BZ07BW4
12/31/2019	MONTAGE RESOURCES CORP	OIL & GAS	2,853.000	61179L100	MR	US61179L1008	BJFFL10
12/31/2019	MONTAGE RESOURCES CORP	OIL & GAS	6,770.000	61179L100	MR	US61179L1008	BJFFL10
12/31/2019	MOODY'S CORP	COMMERCIAL SERVICES	6,620.000	615369105	MCO	US6153691059	2252058
12/31/2019	MOODY'S CORP	COMMERCIAL SERVICES	48,828.000	615369105	MCO	US6153691059	2252058
12/31/2019	MOOG INC	AEROSPACE/DEFENSE	16,303.000	615394202	MOG/A	US6153942023	2601218
12/31/2019	MOOG INC	AEROSPACE/DEFENSE	13,188.000	615394202	MOG/A	US6153942023	2601218
12/31/2019	MORGAN STANLEY	BANKS	368,961.000	617446448	MS	US6174464486	2262314
12/31/2019	MOSAIC CO/THE	CHEMICALS	102,568.000	61945C103	MOS	US61945C1036	B3NPHP6

12/31/2019	MOSAIC CO/THE	CHEMICALS	143,777.000	61945C103	MOS	US61945C1036	B3NPHP6
12/31/2019	MOSAIC CO/THE	CHEMICALS	12,031.000	61945C103	MOS	US61945C1036	B3NPHP6
12/31/2019	MOTORCAR PARTS OF AMERICA INC	AUTO PARTS & EQUIPMENT	9,300.000	620071100	MPAA	US6200711009	2861993
12/31/2019	MOTORCAR PARTS OF AMERICA INC	AUTO PARTS & EQUIPMENT	9,346.000	620071100	MPAA	US6200711009	2861993
12/31/2019	MOTOROLA SOLUTIONS INC	TELECOMMUNICATIONS	51,276.000	620076307	MSI	US6200763075	B5BKPQ4
12/31/2019	MOVADO GROUP INC	RETAIL	7,831.000	624580106	MOV	US6245801062	2643168
12/31/2019	MOVADO GROUP INC	RETAIL	10,871.000	624580106	MOV	US6245801062	2643168
12/31/2019	MUELLER INDUSTRIES INC	METAL FABRICATION/HARDWARE	5,105.000	624756102	MLI	US6247561029	2609717
12/31/2019	MUELLER INDUSTRIES INC	METAL FABRICATION/HARDWARE	26,659.000	624756102	MLI	US6247561029	2609717
12/31/2019	MUELLER WATER PRODUCTS INC	MACHINERY - DIVERSIFIED	29,688.000	624758108	MWA	US6247581084	B15RZR4
12/31/2019	MUELLER WATER PRODUCTS INC	MACHINERY - DIVERSIFIED	78,723.000	624758108	MWA	US6247581084	B15RZR4
12/31/2019	MR COOPER GROUP INC	DIVERSIFIED FINANCIAL SERVICES	33,322.000	62482R107	COOP	US62482R1077	BGHKHS1
12/31/2019	MR COOPER GROUP INC	DIVERSIFIED FINANCIAL SERVICES	37,048.000	62482R107	COOP	US62482R1077	BGHKHS1
12/31/2019	MURPHY OIL CORP	OIL & GAS	118,019.000	626717102	MUR	US6267171022	2611206
12/31/2019	MURPHY OIL CORP	OIL & GAS	84,630.000	626717102	MUR	US6267171022	2611206
12/31/2019	MURPHY USA INC	OIL & GAS	15,715.000	626755102	MUSA	US6267551025	BCZWJ63
12/31/2019	MURPHY USA INC	OIL & GAS	22,846.000	626755102	MUSA	US6267551025	BCZWJ63
12/31/2019	MUSTANG BIO INC	BIOTECHNOLOGY	7,900.000	62818Q104	MBIO	US62818Q1040	BD3CMM9
12/31/2019	MUTUALFIRST FINANCIAL INC	SAVINGS & LOANS	621.000	62845B104	MFSF	US62845B1044	2620343
12/31/2019	MUTUALFIRST FINANCIAL INC	SAVINGS & LOANS	2,800.000	62845B104	MFSF	US62845B1044	2620343
12/31/2019	MYERS INDUSTRIES INC	MISC MANUFACTURER	17,913.000	628464109	MYE	US6284641098	2613086
12/31/2019	MYRIAD GENETICS INC	BIOTECHNOLOGY	37,613.000	62855J104	MYGN	US62855J1043	2614153
12/31/2019	MYRIAD GENETICS INC	BIOTECHNOLOGY	15,142.000	62855J104	MYGN	US62855J1043	2614153
12/31/2019	MYOKARDIA INC	PHARMACEUTICALS	22,875.000	62857M105	MYOK	US62857M1053	BYNZF59
12/31/2019	MYOKARDIA INC	PHARMACEUTICALS	35,278.000	62857M105	MYOK	US62857M1053	BYNZF59
12/31/2019	NBT BANCORP INC	BANKS	21,689.000	628778102	NBTB	US6287781024	2626459
12/31/2019	NBT BANCORP INC	BANKS	17,060.000	628778102	NBTB	US6287781024	2626459
12/31/2019	NCR CORP	COMPUTERS	100,820.000	62886E108	NCR	US62886E1082	2632650
12/31/2019	NCS MULTISTAGE HOLDINGS INC	OIL & GAS SERVICES	4,800.000	628877102	NCSM	US6288771024	BYQJJM3
12/31/2019	NCS MULTISTAGE HOLDINGS INC	OIL & GAS SERVICES	5,053.000	628877102	NCSM	US6288771024	BYQJJM3
12/31/2019	NIC INC	INTERNET	34,229.000	62914B100	EGOV	US62914B1008	2438126
12/31/2019	NL INDUSTRIES INC	MISC MANUFACTURER	9,389.000	629156407	NL	US6291564077	2618069
12/31/2019	NL INDUSTRIES INC	MISC MANUFACTURER	4,100.000	629156407	NL	US6291564077	2618069
12/31/2019	NMI HOLDINGS INC	INSURANCE	242,490.000	629209305	NMIH	US6292093050	BGDW5G5
12/31/2019	NMI HOLDINGS INC	INSURANCE	31,585.000	629209305	NMIH	US6292093050	BGDW5G5
12/31/2019	NMI HOLDINGS INC	INSURANCE	14,811.000	629209305	NMIH	US6292093050	BGDW5G5
12/31/2019	NGM BIOPHARMACEUTICALS INC	BIOTECHNOLOGY	6,577.000	62921N105	NGM	US62921N1054	BJ1FD63
12/31/2019	NN INC	MACHINERY - DIVERSIFIED	20,969.000	629337106	NNBR	US6293371067	2620558
12/31/2019	NN INC	MACHINERY - DIVERSIFIED	19,924.000	629337106	NNBR	US6293371067	2620558
12/31/2019	NRG ENERGY INC	ELECTRIC	73,069.000	629377508	NRG	US6293775085	2212922
12/31/2019	NVE CORP	ELECTRONICS	2,428.000	629445206	NVEC	US6294452064	2072126
12/31/2019	NVR INC	HOME BUILDERS	1,038.000	62944T105	NVR	US62944T1051	2637785
12/31/2019	NV5 GLOBAL INC	ENGINEERING & CONSTRUCTION	4,771.000	62945V109	NVEE	US62945V1098	BF5ZVB2
12/31/2019	NV5 GLOBAL INC	ENGINEERING & CONSTRUCTION	3,515.000	62945V109	NVEE	US62945V1098	BF5ZVB2
12/31/2019	NACCO INDUSTRIES INC	COAL	3,911.000	629579103	NC	US6295791031	2616977
12/31/2019	NACCO INDUSTRIES INC	COAL	1,800.000	629579103	NC	US6295791031	2616977

12/31/2019	NANOSTRING TECHNOLOGIES INC	HEALTH CARE	14,080.000	63009R109	NSTG	US63009R1095	BBL59X6
12/31/2019	NANTKWEST INC	BIOTECHNOLOGY	3,487.000	63016Q102	NK	US63016Q1022	BYRH5B7
12/31/2019	NAPCO SECURITY TECHNOLOGIES IN	ELECTRONICS	5,800.000	630402105	NSSC	US6304021057	2622253
12/31/2019	NASDAQ INC	DIVERSIFIED FINANCIAL SERVI	34,081.000	631103108	NDAQ	US6311031081	2965107
12/31/2019	NATERA INC	HEALTH CARE SERVICES	30,934.000	632307104	NTRA	US6323071042	BYQRG48
12/31/2019	NATHAN'S FAMOUS INC	FOOD PROCESSING	1,400.000	632347100	NATH	US6323471002	2622747
12/31/2019	NATIONAL BANK HOLDINGS CORP	BANKS	255,440.000	633707104	NBHC	US6337071046	B888DV3
12/31/2019	NATIONAL BANK HOLDINGS CORP	BANKS	15,680.000	633707104	NBHC	US6337071046	B888DV3
12/31/2019	NATIONAL BANK HOLDINGS CORP	BANKS	13,100.000	633707104	NBHC	US6337071046	B888DV3
12/31/2019	NATIONAL BANKSHARES INC	BANKS	3,300.000	634865109	NKSH	US6348651091	2532556
12/31/2019	NATIONAL BEVERAGE CORP	BEVERAGES	6,543.000	635017106	FIZZ	US6350171061	2638625
12/31/2019	NATIONAL CINEMEDIA INC	ADVERTISING	39,258.000	635309107	NCMI	US6353091076	B1R2N51
12/31/2019	NATIONAL HEALTHCARE CORP	HEALTH CARE SERVICES	6,174.000	635906100	NHC	US6359061008	2139731
12/31/2019	NATIONAL HEALTHCARE CORP	HEALTH CARE SERVICES	4,862.000	635906100	NHC	US6359061008	2139731
12/31/2019	NATIONAL FUEL GAS CO	GAS	68,207.000	636180101	NFG	US6361801011	2626103
12/31/2019	NATIONAL GENERAL HOLDINGS CORP	INSURANCE	25,425.000	636220303	NGHC	US6362203035	BJ35QL7
12/31/2019	NATIONAL GENERAL HOLDINGS CORP	INSURANCE	33,859.000	636220303	NGHC	US6362203035	BJ35QL7
12/31/2019	NATIONAL HEALTH INVESTORS INC	EQUITY REIT (REAL ESTATE INVE	20,299.000	63633D104	NHI	US63633D1046	2626125
12/31/2019	NATIONAL INSTRUMENTS CORP	ELECTRONICS	93,198.000	636518102	NATI	US6365181022	2645078
12/31/2019	NATIONAL OILWELL VARCO INC	OIL & GAS SERVICES	14,053.000	637071101	NOV	US6370711011	2624486
12/31/2019	NATIONAL OILWELL VARCO INC	OIL & GAS SERVICES	99,245.000	637071101	NOV	US6370711011	2624486
12/31/2019	NATIONAL OILWELL VARCO INC	OIL & GAS SERVICES	109,459.000	637071101	NOV	US6370711011	2624486
12/31/2019	NATIONAL PRESTO INDUSTRIES INC	AEROSPACE/DEFENSE	2,526.000	637215104	NPK	US6372151042	2626802
12/31/2019	NATIONAL PRESTO INDUSTRIES INC	AEROSPACE/DEFENSE	3,145.000	637215104	NPK	US6372151042	2626802
12/31/2019	NATIONAL RESEARCH CORP	COMMERCIAL SERVICES	5,400.000	637372202	NRC	US6373722023	B8W3QK4
12/31/2019	NATIONAL RETAIL PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	135,615.000	637417106	NNN	US6374171063	2211811
12/31/2019	NATIONAL STORAGE AFFILIATES TR	EQUITY REIT (REAL ESTATE INVE	29,134.000	637870106	NSA	US6378701063	BWWCK85
12/31/2019	NATIONAL VISION HOLDINGS INC	RETAIL	38,290.000	63845R107	EYE	US63845R1077	BYP71H7
12/31/2019	NATIONAL VISION HOLDINGS INC	RETAIL	1,853.000	63845R107	EYE	US63845R1077	BYP71H7
12/31/2019	NATIONAL WESTERN LIFE GROUP IN	INSURANCE	1,161.000	638517102	NWLI	US6385171029	BYSYB3
12/31/2019	NATIONAL WESTERN LIFE GROUP IN	INSURANCE	1,550.000	638517102	NWLI	US6385171029	BYSYB3
12/31/2019	NATURAL ALTERNATIVES INTERNATI	PHARMACEUTICALS	1,364.000	638842302	NAII	US6388423021	2624691
12/31/2019	NATURAL GAS SERVICES GROUP INC	OIL & GAS SERVICES	6,100.000	63886Q109	NGS	US63886Q1094	2986153
12/31/2019	NATURAL GAS SERVICES GROUP INC	OIL & GAS SERVICES	9,575.000	63886Q109	NGS	US63886Q1094	2986153
12/31/2019	NATURAL GROCERS BY VITAMIN COT	FOOD PROCESSING	4,400.000	63888U108	NGVC	US63888U1088	B82C9Z7
12/31/2019	NATURAL GROCERS BY VITAMIN COT	FOOD PROCESSING	13,075.000	63888U108	NGVC	US63888U1088	B82C9Z7
12/31/2019	NATURE'S SUNSHINE PRODUCTS INC	PHARMACEUTICALS	1,435.000	639027101	NATR	US6390271012	2627816
12/31/2019	NATURE'S SUNSHINE PRODUCTS INC	PHARMACEUTICALS	4,100.000	639027101	NATR	US6390271012	2627816
12/31/2019	NATUS MEDICAL INC	HEALTH CARE	4,888.000	639050103	NTUS	US6390501038	2771133
12/31/2019	NATUS MEDICAL INC	HEALTH CARE	16,279.000	639050103	NTUS	US6390501038	2771133
12/31/2019	NAUTILUS INC	LEISURE TIME	17,146.000	63910B102	NLS	US63910B1026	2415936
12/31/2019	NAVISTAR INTERNATIONAL CORP	AUTO MANUFACTURERS	23,705.000	63934E108	NAV	US63934E1082	2624464
12/31/2019	NAVIENT CORP	DIVERSIFIED FINANCIAL SERVI	153,689.000	63938C108	NAVI	US63938C1080	BLP5GX1
12/31/2019	NAVIENT CORP	DIVERSIFIED FINANCIAL SERVI	145,977.000	63938C108	NAVI	US63938C1080	BLP5GX1
12/31/2019	NEENAH INC	FOREST PRODUCTS & PAPER	5,613.000	640079109	NP	US6400791090	B03W0P7
12/31/2019	NEENAH INC	FOREST PRODUCTS & PAPER	8,488.000	640079109	NP	US6400791090	B03W0P7

12/31/2019	NEKTAR THERAPEUTICS	BIOTECHNOLOGY	139,000.000	640268108	NKTR	US6402681083	2454445
12/31/2019	NELNET INC	DIVERSIFIED FINANCIAL SERVICI	9,469.000	64031N108	NNI	US64031N1081	2196190
12/31/2019	NELNET INC	DIVERSIFIED FINANCIAL SERVICI	13,492.000	64031N108	NNI	US64031N1081	2196190
12/31/2019	NEOGEN CORP	PHARMACEUTICALS	26,418.000	640491106	NEOG	US6404911066	2630085
12/31/2019	NEOGENOMICS INC	BIOTECHNOLOGY	48,546.000	64049M209	NEO	US64049M2098	2598246
12/31/2019	NEON THERAPEUTICS INC	BIOTECHNOLOGY	7,438.000	64050Y100	NTGN	US64050Y1001	BFXHBJ8
12/31/2019	NEOPHOTONICS CORP	TELECOMMUNICATIONS	27,864.000	64051T100	NPTN	US64051T1007	B3TMC78
12/31/2019	NEOPHOTONICS CORP	TELECOMMUNICATIONS	17,100.000	64051T100	NPTN	US64051T1007	B3TMC78
12/31/2019	NETAPP INC	COMPUTERS	71,952.000	64110D104	NTAP	US64110D1046	2630643
12/31/2019	NETFLIX INC	INTERNET	131,181.000	64110L106	NFLX	US64110L1061	2857817
12/31/2019	NETGEAR INC	TELECOMMUNICATIONS	15,137.000	64111Q104	NTGR	US64111Q1040	2688363
12/31/2019	NETGEAR INC	TELECOMMUNICATIONS	16,984.000	64111Q104	NTGR	US64111Q1040	2688363
12/31/2019	NETSCOUT SYSTEMS INC	COMPUTERS	39,784.000	64115T104	NTCT	US64115T1043	2447285
12/31/2019	NETSCOUT SYSTEMS INC	COMPUTERS	52,035.000	64115T104	NTCT	US64115T1043	2447285
12/31/2019	NETSCOUT SYSTEMS INC	COMPUTERS	34,987.000	64115T104	NTCT	US64115T1043	2447285
12/31/2019	NETWORK-1 TECHNOLOGIES INC	SOFTWARE	4,202.000	64121N109	NTIP	US64121N1090	2316200
12/31/2019	NEUROCRINE BIOSCIENCES INC	PHARMACEUTICALS	49,282.000	64125C109	NBIX	US64125C1099	2623911
12/31/2019	NEURONETICS INC	HEALTH CARE SERVICES	6,488.000	64131A105	STIM	US64131A1051	BFXH9H2
12/31/2019	NEVRO CORP	HEALTH CARE	15,928.000	64157F103	NVRO	US64157F1030	BS7K7C9
12/31/2019	NEVRO CORP	HEALTH CARE	39,275.000	64157F103	NVRO	US64157F1030	BS7K7C9
12/31/2019	NEW AGE BEVERAGES CORP	BEVERAGES	14,935.000	64157V108	NBEV	US64157V1089	BD4H148
12/31/2019	NEW HOME CO INC/THE	HOME BUILDERS	3,296.000	645370107	NWHM	US6453701079	BJFSR55
12/31/2019	NEW JERSEY RESOURCES CORP	GAS	75,459.000	646025106	NJR	US6460251068	2630513
12/31/2019	NEW JERSEY RESOURCES CORP	GAS	45,439.000	646025106	NJR	US6460251068	2630513
12/31/2019	NEW RELIC INC	SOFTWARE	66,949.000	64829B100	NEWR	US64829B1008	BT6T3N7
12/31/2019	NEW SENIOR INVESTMENT GROUP IN	EQUITY REIT (REAL ESTATE INVE	36,300.000	648691103	SNR	US6486911034	BRWZXS0
12/31/2019	NEW YORK COMMUNITY BANCORP INC	SAVINGS & LOANS	369,266.000	649445103	NYCB	US6494451031	2711656
12/31/2019	NEW YORK COMMUNITY BANCORP INC	SAVINGS & LOANS	185,583.000	649445103	NYCB	US6494451031	2711656
12/31/2019	NEW YORK MORTGAGE TRUST INC	EQUITY REIT (REAL ESTATE INVE	114,728.000	649604501	NYMT	US6496045013	B01LWM7
12/31/2019	NEW YORK TIMES CO/THE	MEDIA	231,733.000	650111107	NYT	US6501111073	2632003
12/31/2019	NEW YORK TIMES CO/THE	MEDIA	113,584.000	650111107	NYT	US6501111073	2632003
12/31/2019	NEWELL BRANDS INC	HOUSEWARES	118,014.000	651229106	NWL	US6512291062	2635701
12/31/2019	NEWELL BRANDS INC	HOUSEWARES	16,120.000	651229106	NWL	US6512291062	2635701
12/31/2019	NEWELL BRANDS INC	HOUSEWARES	132,562.000	651229106	NWL	US6512291062	2635701
12/31/2019	NEWLINK GENETICS CORP	BIOTECHNOLOGY	6,797.000	651511107	NLNK	US6515111077	B4LHRV7
12/31/2019	NEWMARKET CORP	CHEMICALS	5,835.000	651587107	NEU	US6515871076	B01CGF1
12/31/2019	NEWMARK GROUP INC	REAL ESTATE MANAGEMENT & E	76,021.000	65158N102	NMRK	US65158N1028	BF1Q6P8
12/31/2019	NEWMONT GOLDCORP CORP	MINING	30,600.000	651639106	NEM	US6516391066	2636607
12/31/2019	NEWMONT GOLDCORP CORP	MINING	244,847.000	651639106	NEM	US6516391066	2636607
12/31/2019	NEWPARK RESOURCES INC	OIL & GAS SERVICES	45,364.000	651718504	NR	US6517185046	2636878
12/31/2019	NEWPARK RESOURCES INC	OIL & GAS SERVICES	64,975.000	651718504	NR	US6517185046	2636878
12/31/2019	NEWS CORP	MEDIA	194,435.000	65249B109	NWSA	US65249B1098	BBGVT40
12/31/2019	NEWS CORP	MEDIA	109,317.000	65249B109	NWSA	US65249B1098	BBGVT40
12/31/2019	NEWS CORP	MEDIA	96,502.000	65249B208	NWS	US65249B2088	BBGVT51
12/31/2019	NEWS CORP	MEDIA	29,296.000	65249B208	NWS	US65249B2088	BBGVT51
12/31/2019	NEXTER OILFIELD SOLUTIONS INC	OIL & GAS SERVICES	93,836.000	65290C105	NEX	US65290C1053	BKLRXLX9

12/31/2019	NEXTIER OILFIELD SOLUTIONS INC	OIL & GAS SERVICES	76,460.000	65290C105	NEX	US65290C1053	BKLRLX9
12/31/2019	NEWSSTAR FINANCIAL INCCVR	DIVERSIFIED FINANCIAL SERVICE	26,975.000	652CVR994			
12/31/2019	NEXSTAR MEDIA GROUP INC	MEDIA	14,774.000	65336K103	NXST	US65336K1034	2949758
12/31/2019	NEXTERA ENERGY INC	ELECTRIC	146,297.000	65339F101	NEE	US65339F1012	2328915
12/31/2019	NEXPOINT RESIDENTIAL TRUST INC	EQUITY REIT (REAL ESTATE INVE	9,410.000	65341D102	NXRT	US65341D1028	BWC6PW6
12/31/2019	NEXPOINT RESIDENTIAL TRUST INC	EQUITY REIT (REAL ESTATE INVE	128,469.000	65341D102	NXRT	US65341D1028	BWC6PW6
12/31/2019	NEXTDECADE CORP	PIPELINES	3,860.000	65342K105	NEXT	US65342K1051	BYX38K9
12/31/2019	NI HOLDINGS INC	INSURANCE	4,700.000	65342T106	NODK	US65342T1060	BF2CWX5
12/31/2019	NEXTGEN HEALTHCARE INC	SOFTWARE	15,599.000	65343C102	NXGN	US65343C1027	BF5L3D6
12/31/2019	NEXTGEN HEALTHCARE INC	SOFTWARE	27,455.000	65343C102	NXGN	US65343C1027	BF5L3D6
12/31/2019	NEXTCURE INC	BIOTECHNOLOGY	5,131.000	65343E108	NXTC	US65343E1082	BJL3CL5
12/31/2019	NICOLET BANKSHARES INC	BANKS	4,110.000	65406E102	NCBS	US65406E1029	2012865
12/31/2019	NICOLET BANKSHARES INC	BANKS	3,415.000	65406E102	NCBS	US65406E1029	2012865
12/31/2019	NIKE INC	APPAREL	47,467.000	654106103	NKE	US6541061031	2640147
12/31/2019	NIKE INC	APPAREL	372,508.000	654106103	NKE	US6541061031	2640147
12/31/2019	NINE ENERGY SERVICE INC	OIL & GAS SERVICES	13,470.000	65441V101	NINE	US65441V1017	BF8DJ64
12/31/2019	NINE ENERGY SERVICE INC	OIL & GAS SERVICES	7,200.000	65441V101	NINE	US65441V1017	BF8DJ64
12/31/2019	NISOURCE INC	GAS	13,604.000	65473P105	NI	US65473P1057	2645409
12/31/2019	NISOURCE INC	GAS	106,767.000	65473P105	NI	US65473P1057	2645409
12/31/2019	NLIGHT INC	ELECTRICAL COMPO & EQUIP	11,562.000	65487K100	LASR	US65487K1007	BFZP4R9
12/31/2019	NOBLE ENERGY INC	OIL & GAS	18,185.000	655044105	NBL	US6550441058	2640761
12/31/2019	NOBLE ENERGY INC	OIL & GAS	140,484.000	655044105	NBL	US6550441058	2640761
12/31/2019	NOODLES & CO	RETAIL	6,800.000	65540B105	NDLS	US65540B1052	BBMT993
12/31/2019	NORDSON CORP	MACHINERY - DIVERSIFIED	40,428.000	655663102	NDSN	US6556631025	2641838
12/31/2019	NORDSTROM INC	RETAIL	32,444.000	655664100	JWN	US6556641008	2641827
12/31/2019	NORDSTROM INC	RETAIL	4,247.000	655664100	JWN	US6556641008	2641827
12/31/2019	NORFOLK SOUTHERN CORP	TRANSPORTATION	9,947.000	655844108	NSC	US6558441084	2641894
12/31/2019	NORFOLK SOUTHERN CORP	TRANSPORTATION	79,025.000	655844108	NSC	US6558441084	2641894
12/31/2019	NORTHEAST BANK	BANKS	3,600.000	66405S100	NBN	US66405S1006	BJXSDM6
12/31/2019	NORTHEAST BANK	BANKS	2,295.000	66405S100	NBN	US66405S1006	BJXSDM6
12/31/2019	NORTHEAST COMMUNITY BANCORP IN	SAVINGS & LOANS	1,502.000	664112109	NECB	US6641121099	B18QZK1
12/31/2019	NORTHERN OIL AND GAS INC	OIL & GAS	21,724.000	665531109	NOG	US6655311099	B0WRP81
12/31/2019	NORTHERN OIL AND GAS INC	OIL & GAS	99,847.000	665531109	NOG	US6655311099	B0WRP81
12/31/2019	NORTHERN TECHNOLOGIES INTERNAT	CHEMICALS	1,332.000	665809109	NTIC	US6658091094	2482026
12/31/2019	NORTHERN TRUST CORP	BANKS	7,702.000	665859104	NTRS	US6658591044	2648668
12/31/2019	NORTHERN TRUST CORP	BANKS	65,643.000	665859104	NTRS	US6658591044	2648668
12/31/2019	NORTHFIELD BANCORP INC	SAVINGS & LOANS	22,330.000	66611T108	NFBK	US66611T1088	B8NB2R6
12/31/2019	NORTHFIELD BANCORP INC	SAVINGS & LOANS	27,471.000	66611T108	NFBK	US66611T1088	B8NB2R6
12/31/2019	NORTHRIM BANCORP INC	BANKS	3,300.000	666762109	NRIM	US6667621097	2640277
12/31/2019	NORTHRIM BANCORP INC	BANKS	3,167.000	666762109	NRIM	US6667621097	2640277
12/31/2019	NORTHROP GRUMMAN CORP	AEROSPACE/DEFENSE	47,355.000	666807102	NOC	US6668071029	2648806
12/31/2019	NORTHWEST BANCSHARES INC	SAVINGS & LOANS	55,561.000	667340103	NWBI	US6673401039	B523Z73
12/31/2019	NORTHWEST BANCSHARES INC	SAVINGS & LOANS	61,830.000	667340103	NWBI	US6673401039	B523Z73
12/31/2019	NORTHWEST NATURAL HOLDING CO	GAS	15,907.000	66765N105	NWN	US66765N1054	BFNR303
12/31/2019	NORTHWEST PIPE CO	METAL FABRICATION/HARDWARE	4,600.000	667746101	NWPX	US6677461013	2035925
12/31/2019	NORTHWEST PIPE CO	METAL FABRICATION/HARDWARE	6,609.000	667746101	NWPX	US6677461013	2035925

12/31/2019	NORTHWESTERN CORP	ELECTRIC	39,860.000	668074305	NWE	US6680743050	B03PGL4
12/31/2019	NORTHWESTERN CORP	ELECTRIC	25,958.000	668074305	NWE	US6680743050	B03PGL4
12/31/2019	NORTONLIFELOCK INC	INTERNET	171,318.000	668771108	NLOK	US6687711084	BJN4XN5
12/31/2019	NORWOOD FINANCIAL CORP	BANKS	2,800.000	669549107	NWFL	US6695491075	2549233
12/31/2019	NOVAVAX INC	BIOTECHNOLOGY	9,271.000	670002401	NVAX	US6700024010	BJDQXG4
12/31/2019	NOW INC	OIL & GAS SERVICES	85,965.000	67011P100	DNOW	US67011P1003	BMH0MV1
12/31/2019	NOW INC	OIL & GAS SERVICES	70,402.000	67011P100	DNOW	US67011P1003	BMH0MV1
12/31/2019	NOW INC	OIL & GAS SERVICES	54,902.000	67011P100	DNOW	US67011P1003	BMH0MV1
12/31/2019	NU SKIN ENTERPRISES INC	RETAIL	43,889.000	67018T105	NUS	US67018T1051	2616870
12/31/2019	NU SKIN ENTERPRISES INC	RETAIL	190,397.000	67018T105	NUS	US67018T1051	2616870
12/31/2019	NU SKIN ENTERPRISES INC	RETAIL	13,002.000	67018T105	NUS	US67018T1051	2616870
12/31/2019	NUCOR CORP	STEEL	92,083.000	670346105	NUE	US6703461052	2651086
12/31/2019	NVIDIA CORP	SEMICONDUCTORS	183,281.000	67066G104	NVDA	US67066G1040	2379504
12/31/2019	NVIDIA CORP	SEMICONDUCTORS	21,956.000	67066G104	NVDA	US67066G1040	2379504
12/31/2019	NUVASIVE INC	HEALTH CARE	41,145.000	670704105	NUVA	US6707041058	B00GJC2
12/31/2019	NUVASIVE INC	HEALTH CARE	27,441.000	670704105	NUVA	US6707041058	B00GJC2
12/31/2019	NUVECTRA CORP	HEALTH CARE	5,701.000	67075N108	NVTRQ	US67075N1081	BDCPPG4
12/31/2019	OGE ENERGY CORP	ELECTRIC	158,164.000	670837103	OGE	US6708371033	2657802
12/31/2019	O-I GLASS INC	PACKAGING PRODUCTS	122,968.000	67098H104	OI	US67098H1041	BKCLKXD2
12/31/2019	O-I GLASS INC	PACKAGING PRODUCTS	9,942.000	67098H104	OI	US67098H1041	BKCLKXD2
12/31/2019	O'REILLY AUTOMOTIVE INC	RETAIL	22,588.000	67103H107	ORLY	US67103H1077	B65LWX6
12/31/2019	OSI SYSTEMS INC	ELECTRONICS	8,536.000	671044105	OSIS	US6710441055	2111579
12/31/2019	OSI SYSTEMS INC	ELECTRONICS	6,808.000	671044105	OSIS	US6710441055	2111579
12/31/2019	OP BANCORP	BANKS	6,100.000	67109R109	OPBK	US67109R1095	BD06KV9
12/31/2019	OAK VALLEY BANCORP	BANKS	3,400.000	671807105	OVLY	US6718071052	B019FQ6
12/31/2019	OASIS PETROLEUM INC	OIL & GAS	163,728.000	674215108	OAS	US6742151086	B64R5J2
12/31/2019	OASIS PETROLEUM INC	OIL & GAS	143,350.000	674215108	OAS	US6742151086	B64R5J2
12/31/2019	OCCIDENTAL PETROLEUM CORP	OIL & GAS	266,825.000	674599105	OXY	US6745991058	2655408
12/31/2019	OCEANEERING INTERNATIONAL INC	OIL & GAS SERVICES	59,256.000	675232102	OII	US6752321025	2655583
12/31/2019	OCEANEERING INTERNATIONAL INC	OIL & GAS SERVICES	67,159.000	675232102	OII	US6752321025	2655583
12/31/2019	OCEANFIRST FINANCIAL CORP	SAVINGS & LOANS	226,595.000	675234108	OCFC	US6752341080	2125901
12/31/2019	OCEANFIRST FINANCIAL CORP	SAVINGS & LOANS	23,847.000	675234108	OCFC	US6752341080	2125901
12/31/2019	OCEANFIRST FINANCIAL CORP	SAVINGS & LOANS	24,955.000	675234108	OCFC	US6752341080	2125901
12/31/2019	OCWEN FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICE	57,200.000	675746309	OCN	US6757463095	B14PL71
12/31/2019	OCWEN FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICE	40,313.000	675746309	OCN	US6757463095	B14PL71
12/31/2019	OCULAR THERAPEUTIX INC	PHARMACEUTICALS	16,200.000	67576A100	OCUL	US67576A1007	BNZB1X8
12/31/2019	ODONATE THERAPEUTICS INC	PHARMACEUTICALS	3,300.000	676079106	ODT	US6760791060	BD1KGM3
12/31/2019	ODONATE THERAPEUTICS INC	PHARMACEUTICALS	8,813.000	676079106	ODT	US6760791060	BD1KGM3
12/31/2019	OFFICE DEPOT INC	RETAIL	242,868.000	676220106	ODP	US6762201068	2655981
12/31/2019	OFFICE DEPOT INC	RETAIL	277,260.000	676220106	ODP	US6762201068	2655981
12/31/2019	OFFICE PROPERTIES INCOME TRUST	EQUITY REIT (REAL ESTATE INVESTMENT)	25,196.000	67623C109	OPI	US67623C1099	BYVLR75
12/31/2019	OFFICE PROPERTIES INCOME TRUST	EQUITY REIT (REAL ESTATE INVESTMENT)	24,262.000	67623C109	OPI	US67623C1099	BYVLR75
12/31/2019	OHIO VALLEY BANC CORP	BANKS	734.000	677719106	OVBC	US6777191064	2549136
12/31/2019	OHIO VALLEY BANC CORP	BANKS	2,000.000	677719106	OVBC	US6777191064	2549136
12/31/2019	OIL-DRI CORP OF AMERICA	CHEMICALS	933.000	677864100	ODC	US6778641000	2657794
12/31/2019	OIL-DRI CORP OF AMERICA	CHEMICALS	2,400.000	677864100	ODC	US6778641000	2657794

12/31/2019	OIL STATES INTERNATIONAL INC	OIL & GAS SERVICES	26,128.000	678026105	OIS	US6780261052	2724472
12/31/2019	OIL STATES INTERNATIONAL INC	OIL & GAS SERVICES	30,155.000	678026105	OIS	US6780261052	2724472
12/31/2019	OKTA INC	INTERNET	128,909.000	679295105	OKTA	US6792951054	BDFZSP1
12/31/2019	OLD DOMINION FREIGHT LINE INC	TRANSPORTATION	57,313.000	679580100	ODFL	US6795801009	2656423
12/31/2019	OLD DOMINION FREIGHT LINE INC	TRANSPORTATION	19,084.000	679580100	ODFL	US6795801009	2656423
12/31/2019	OLD NATIONAL BANCORP/IN	BANKS	83,509.000	680033107	ONB	US6800331075	2658441
12/31/2019	OLD NATIONAL BANCORP/IN	BANKS	92,289.000	680033107	ONB	US6800331075	2658441
12/31/2019	OLD REPUBLIC INTERNATIONAL COR	INSURANCE	225,467.000	680223104	ORI	US6802231042	2659109
12/31/2019	OLD REPUBLIC INTERNATIONAL COR	INSURANCE	124,367.000	680223104	ORI	US6802231042	2659109
12/31/2019	OLD SECOND BANCORP INC	BANKS	14,100.000	680277100	OSBC	US6802771005	2658429
12/31/2019	OLD SECOND BANCORP INC	BANKS	10,070.000	680277100	OSBC	US6802771005	2658429
12/31/2019	OLIN CORP	CHEMICALS	126,160.000	680665205	OLN	US6806652052	2658526
12/31/2019	OLIN CORP	CHEMICALS	74,235.000	680665205	OLN	US6806652052	2658526
12/31/2019	OLLIE'S BARGAIN OUTLET HOLDING	RETAIL	43,209.000	681116109	OLLI	US6811161099	BZ22B38
12/31/2019	OLLIE'S BARGAIN OUTLET HOLDING	RETAIL	144,958.000	681116109	OLLI	US6811161099	BZ22B38
12/31/2019	OLYMPIC STEEL INC	METAL FABRICATION/HARDWARE	7,648.000	68162K106	ZEUS	US68162K1060	2659013
12/31/2019	OLYMPIC STEEL INC	METAL FABRICATION/HARDWARE	4,500.000	68162K106	ZEUS	US68162K1060	2659013
12/31/2019	OMNICOM GROUP INC	ADVERTISING	66,806.000	681919106	OMC	US6819191064	2279303
12/31/2019	OMEGA HEALTHCARE INVESTORS INC	EQUITY REIT (REAL ESTATE INVESTMENT)	172,644.000	681936100	OHI	US6819361006	2043274
12/31/2019	OMEGA FLEX INC	METAL FABRICATION/HARDWARE	1,400.000	682095104	OFLX	US6820951043	B0FPH75
12/31/2019	OMNOVA SOLUTIONS INC	CHEMICALS	21,300.000	682129101	OMN	US6821291019	2494720
12/31/2019	OMNICELL INC	SOFTWARE	107,404.000	68213N109	OMCL	US68213N1090	2789523
12/31/2019	OMNICELL INC	SOFTWARE	20,731.000	68213N109	OMCL	US68213N1090	2789523
12/31/2019	OMEROS CORP	BIOTECHNOLOGY	23,661.000	682143102	OMER	US6821431029	B4NB858
12/31/2019	ON DECK CAPITAL INC	DIVERSIFIED FINANCIAL SERVICES	24,800.000	682163100	ONDK	US6821631008	BTC3270
12/31/2019	ON DECK CAPITAL INC	DIVERSIFIED FINANCIAL SERVICES	35,034.000	682163100	ONDK	US6821631008	BTC3270
12/31/2019	ON SEMICONDUCTOR CORP	SEMICONDUCTORS	127,104.000	682189105	ON	US6821891057	2583576
12/31/2019	ONE GAS INC	GAS	41,669.000	68235P108	OGS	US68235P1084	BJ0KXV4
12/31/2019	ONE GAS INC	GAS	26,323.000	68235P108	OGS	US68235P1084	BJ0KXV4
12/31/2019	ONE LIBERTY PROPERTIES INC	EQUITY REIT (REAL ESTATE INVESTMENT)	7,719.000	682406103	OLP	US6824061039	2659615
12/31/2019	1-800-FLOWERS.COM INC	INTERNET	13,100.000	68243Q106	FLWS	US68243Q1067	2444123
12/31/2019	1-800-FLOWERS.COM INC	INTERNET	21,491.000	68243Q106	FLWS	US68243Q1067	2444123
12/31/2019	ONEOK INC	PIPELINES	123,230.000	682680103	OKE	US6826801036	2130109
12/31/2019	ONEOK INC	PIPELINES	15,730.000	682680103	OKE	US6826801036	2130109
12/31/2019	ONEMAIN HOLDINGS INC	DIVERSIFIED FINANCIAL SERVICES	48,023.000	68268W103	OMF	US68268W1036	BYSZB89
12/31/2019	ONESPAN INC	COMPUTERS	16,038.000	68287N100	OSPN	US68287N1000	BFNSSD4
12/31/2019	ONESPAN INC	COMPUTERS	11,117.000	68287N100	OSPN	US68287N1000	BFNSSD4
12/31/2019	ONTO INNOVATION INC	SEMICONDUCTORS	21,110.000	683344105	ONTO	US6833441057	BKZ7N95
12/31/2019	ONTO INNOVATION INC	SEMICONDUCTORS	27,643.000	683344105	ONTO	US6833441057	BKZ7N95
12/31/2019	OOMA INC	TELECOMMUNICATIONS	9,584.000	683416101	OOMA	US6834161019	BY7R2L6
12/31/2019	OPKO HEALTH INC	HEALTH CARE	92,275.000	68375N103	OPK	US68375N1037	2115902
12/31/2019	OPKO HEALTH INC	HEALTH CARE	160,159.000	68375N103	OPK	US68375N1037	2115902
12/31/2019	OPPENHEIMER HOLDINGS INC	DIVERSIFIED FINANCIAL SERVICES	4,700.000	683797104	OPY	US6837971042	B42G8D2
12/31/2019	OPPENHEIMER HOLDINGS INC	DIVERSIFIED FINANCIAL SERVICES	4,695.000	683797104	OPY	US6837971042	B42G8D2
12/31/2019	OPTICAL CABLE CORP	TELECOMMUNICATIONS	2,291.000	683827208	OCC	US6838272085	2974352
12/31/2019	ORACLE CORP	SOFTWARE	649,277.000	68389X105	ORCL	US68389X1054	2661568

12/31/2019	OPUS BANK	BANKS	19,896.000	684000102	OPB	US6840001027	BLNMST4
12/31/2019	OPUS BANK	BANKS	9,600.000	684000102	OPB	US6840001027	BLNMST4
12/31/2019	OPTIMIZERX CORP	INTERNET	476.000	68401U204	OPRX	US68401U2042	BF5MM09
12/31/2019	OPTION CARE HEALTH INC	PHARMACEUTICALS	61,600.000	68404L102	BIOS	US68404L1026	BJVNMH1
12/31/2019	OPTINOSE INC	PHARMACEUTICALS	9,300.000	68404V100	OPTN	US68404V1008	BYZ2JT0
12/31/2019	ORASURE TECHNOLOGIES INC	HEALTH CARE	30,519.000	68554V108	OSUR	US68554V1089	2318790
12/31/2019	ORASURE TECHNOLOGIES INC	HEALTH CARE	25,883.000	68554V108	OSUR	US68554V1089	2318790
12/31/2019	ORBCOMM INC	TELECOMMUNICATIONS	37,229.000	68555P100	ORBC	US68555P1003	B19FR01
12/31/2019	ORBCOMM INC	TELECOMMUNICATIONS	32,320.000	68555P100	ORBC	US68555P1003	B19FR01
12/31/2019	ORCHID ISLAND CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	25,500.000	68571X103	ORC	US68571X1037	B5VKFB9
12/31/2019	ORIGIN BANCORP INC	BANKS	1,400.000	68621T102	OBNK	US68621T1025	BDFFBM9
12/31/2019	ORIGIN BANCORP INC	BANKS	8,886.000	68621T102	OBNK	US68621T1025	BDFFBM9
12/31/2019	ORION GROUP HOLDINGS INC	ENGINEERING & CONSTRUCTION	21,236.000	68628V308	ORN	US68628V3087	B1WTHL1
12/31/2019	ORLEANS HOMEBUILDERS INC	CAPITAL GOODS	3,900.000	686588104		US6865881048	2331311
12/31/2019	ORMAT TECHNOLOGIES INC	ELECTRIC	13,307.000	686688102	ORA	US6866881021	B03L311
12/31/2019	ORMAT TECHNOLOGIES INC	ELECTRIC	21,568.000	686688102	ORA	US6866881021	B03L311
12/31/2019	ORRSTOWN FINANCIAL SERVICES IN	BANKS	3,600.000	687380105	ORRF	US6873801053	B019FW2
12/31/2019	ORTHOPEDIATRICS CORP	HEALTH CARE	4,010.000	68752L100	KIDS	US68752L1008	BYWL5L4
12/31/2019	ORTHOFIX MEDICAL INC	HEALTH CARE	8,898.000	68752M108	OFIX	US68752M1080	BGGJFT6
12/31/2019	ORTHOFIX MEDICAL INC	HEALTH CARE	3,543.000	68752M108	OFIX	US68752M1080	BGGJFT6
12/31/2019	OSHKOSH CORP	MACHINERY - CONSTR & MINING	53,774.000	688239201	OSK	US6882392011	2663520
12/31/2019	OSHKOSH CORP	MACHINERY - CONSTR & MINING	19,916.000	688239201	OSK	US6882392011	2663520
12/31/2019	OTONOMY INC	BIOTECHNOLOGY	20,588.000	68906L105	OTIC	US68906L1052	BPVNJF0
12/31/2019	OTTER TAIL CORP	ELECTRIC	20,052.000	689648103	OTTR	US6896481032	2664103
12/31/2019	OVERSEAS SHIPHOLDING GROUP INC	TRANSPORTATION	27,700.000	69036R863	OSG	US69036R8631	BYZPKW9
12/31/2019	OVERSEAS SHIPHOLDING GROUP INC	TRANSPORTATION	19,462.000	69036R863	OSG	US69036R8631	BYZPKW9
12/31/2019	OVERSTOCK.COM INC	INTERNET	11,479.000	690370101	OSTK	US6903701018	2855930
12/31/2019	OWENS & MINOR INC	PHARMACEUTICALS	29,700.000	690732102	OMI	US6907321029	2665128
12/31/2019	OWENS & MINOR INC	PHARMACEUTICALS	30,612.000	690732102	OMI	US6907321029	2665128
12/31/2019	OWENS CORNING	BUILDING MATERIALS	85,955.000	690742101	OC	US6907421019	B1FW7Q2
12/31/2019	OWENS CORNING	BUILDING MATERIALS	50,894.000	690742101	OC	US6907421019	B1FW7Q2
12/31/2019	OWENS CORNING	BUILDING MATERIALS	4,647.000	690742101	OC	US6907421019	B1FW7Q2
12/31/2019	OXFORD INDUSTRIES INC	APPAREL	8,127.000	691497309	OXM	US6914973093	2665300
12/31/2019	OXFORD INDUSTRIES INC	APPAREL	4,771.000	691497309	OXM	US6914973093	2665300
12/31/2019	PDL COMMUNITY BANCORP	INVESTMENT COMPANIES	4,300.000	69290X101	PDLB	US69290X1019	BF4KTN6
12/31/2019	PAM TRANSPORTATION SERVICES IN	TRANSPORTATION	2,833.000	693149106	PTSI	US6931491061	2669090
12/31/2019	PAM TRANSPORTATION SERVICES IN	TRANSPORTATION	1,100.000	693149106	PTSI	US6931491061	2669090
12/31/2019	PBF ENERGY INC	OIL & GAS	63,649.000	69318G106	PBF	US69318G1067	B7F4TJ7
12/31/2019	PBF ENERGY INC	OIL & GAS	80,488.000	69318G106	PBF	US69318G1067	B7F4TJ7
12/31/2019	PC CONNECTION INC	RETAIL	9,789.000	69318J100	CNXN	US69318J1007	2157175
12/31/2019	PC CONNECTION INC	RETAIL	5,600.000	69318J100	CNXN	US69318J1007	2157175
12/31/2019	PCB BANCORP	BANKS	5,800.000	69320M109	PCB	US69320M1099	BKLT20
12/31/2019	PCSB FINANCIAL CORP	BANKS	8,100.000	69324R104	PCSB	US69324R1041	BF20LN2
12/31/2019	PCSB FINANCIAL CORP	BANKS	6,062.000	69324R104	PCSB	US69324R1041	BF20LN2
12/31/2019	PC-TEL INC	INTERNET	5,586.000	69325Q105	PCTI	US69325Q1058	2504113
12/31/2019	PDC ENERGY INC	OIL & GAS	42,964.000	69327R101	PDCE	US69327R1014	B89M5F2

12/31/2019	PDC ENERGY INC	OIL & GAS	38,953.000	69327R101	PDCE	US69327R1014	B89M5F2
12/31/2019	PDF SOLUTIONS INC	SOFTWARE	10,478.000	693282105	PDFS	US6932821050	2782425
12/31/2019	PDF SOLUTIONS INC	SOFTWARE	13,500.000	693282105	PDFS	US6932821050	2782425
12/31/2019	PDL BIOPHARMA INC	BIOTECHNOLOGY	71,208.000	69329Y104	PDLI	US69329Y1047	2706704
12/31/2019	PDL BIOPHARMA INC	BIOTECHNOLOGY	72,940.000	69329Y104	PDLI	US69329Y1047	2706704
12/31/2019	PICO HOLDINGS INC	WATER	9,800.000	693366205	PICO	US6933662057	2326737
12/31/2019	PICO HOLDINGS INC	WATER	13,392.000	693366205	PICO	US6933662057	2326737
12/31/2019	PGT INNOVATIONS INC	BUILDING MATERIALS	28,205.000	69336V101	PGTI	US69336V1017	B17V2N9
12/31/2019	PGT INNOVATIONS INC	BUILDING MATERIALS	13,522.000	69336V101	PGTI	US69336V1017	B17V2N9
12/31/2019	PJT PARTNERS INC	DIVERSIFIED FINANCIAL SERVICE	10,657.000	69343T107	PJT	US69343T1079	BYNWB63
12/31/2019	PNC FINANCIAL SERVICES GROUP I	BANKS	131,381.000	693475105	PNC	US6934751057	2692665
12/31/2019	PNC FINANCIAL SERVICES GROUP I	BANKS	16,853.000	693475105	PNC	US6934751057	2692665
12/31/2019	PNM RESOURCES INC	ELECTRIC	40,348.000	69349H107	PNM	US69349H1077	2707826
12/31/2019	PNM RESOURCES INC	ELECTRIC	62,937.000	69349H107	PNM	US69349H1077	2707826
12/31/2019	PPG INDUSTRIES INC	CHEMICALS	71,636.000	693506107	PPG	US6935061076	2698470
12/31/2019	PPL CORP	ELECTRIC	212,378.000	69351T106	PPL	US69351T1060	2680905
12/31/2019	PRA HEALTH SCIENCES INC	PHARMACEUTICALS	49,974.000	69354M108	PRAH	US69354M1080	BSHZ3V5
12/31/2019	PRA GROUP INC	DIVERSIFIED FINANCIAL SERVICE	22,719.000	69354N106	PRAA	US69354N1063	BSHZ3P9
12/31/2019	PRA GROUP INC	DIVERSIFIED FINANCIAL SERVICE	289,099.000	69354N106	PRAA	US69354N1063	BSHZ3P9
12/31/2019	PRA GROUP INC	DIVERSIFIED FINANCIAL SERVICE	24,953.000	69354N106	PRAA	US69354N1063	BSHZ3P9
12/31/2019	PRGX GLOBAL INC	COMMERCIAL SERVICES	10,200.000	69357C503	PRGX	US69357C5031	B1BSBB7
12/31/2019	PS BUSINESS PARKS INC	EQUITY REIT (REAL ESTATE INVE	39,777.000	69360J107	PSB	US69360J1079	2707956
12/31/2019	PS BUSINESS PARKS INC	EQUITY REIT (REAL ESTATE INVE	15,826.000	69360J107	PSB	US69360J1079	2707956
12/31/2019	PS BUSINESS PARKS INC	EQUITY REIT (REAL ESTATE INVE	10,201.000	69360J107	PSB	US69360J1079	2707956
12/31/2019	PVH CORP	APPAREL	34,300.000	693656100	PVH	US6936561009	B3V9F12
12/31/2019	PVH CORP	APPAREL	2,839.000	693656100	PVH	US6936561009	B3V9F12
12/31/2019	PVH CORP	APPAREL	22,918.000	693656100	PVH	US6936561009	B3V9F12
12/31/2019	PTC THERAPEUTICS INC	BIOTECHNOLOGY	32,474.000	69366J200	PTCT	US69366J2006	B17VCN9
12/31/2019	PTC THERAPEUTICS INC	BIOTECHNOLOGY	47,331.000	69366J200	PTCT	US69366J2006	B17VCN9
12/31/2019	PTC INC	SOFTWARE	82,129.000	69370C100	PTC	US69370C1009	B95N910
12/31/2019	PACCAR INC	AUTO MANUFACTURERS	101,591.000	693718108	PCAR	US6937181088	2665861
12/31/2019	PACIFIC BIOSCIENCES OF CALIFOR	BIOTECHNOLOGY	70,327.000	69404D108	PACB	US69404D1081	B4N8MH9
12/31/2019	PACIFIC MERCANTILE BANCORP	BANKS	7,600.000	694552100	PMBC	US6945521002	2620473
12/31/2019	PACIFIC PREMIER BANCORP INC	SAVINGS & LOANS	33,269.000	69478X105	PPBI	US69478X1054	2767217
12/31/2019	PACIFIC PREMIER BANCORP INC	SAVINGS & LOANS	29,672.000	69478X105	PPBI	US69478X1054	2767217
12/31/2019	PACIRA BIOSCIENCES INC	PHARMACEUTICALS	25,880.000	695127100	PCRX	US6951271005	B3X26D8
12/31/2019	PACKAGING CORP OF AMERICA	PACKAGING PRODUCTS	27,391.000	695156109	PKG	US6951561090	2504566
12/31/2019	PACWEST BANCORP	BANKS	53,198.000	695263103	PACW	US6952631033	2619772
12/31/2019	PACWEST BANCORP	BANKS	94,681.000	695263103	PACW	US6952631033	2619772
12/31/2019	PAGERDUTY INC	TELECOMMUNICATIONS	6,844.000	69553P100	PD	US69553P1003	BJ7JPH4
12/31/2019	PALATIN TECHNOLOGIES INC	BIOTECHNOLOGY	96,500.000	696077403	PTN	US6960774031	2103781
12/31/2019	PALOMAR HOLDINGS INC	INSURANCE	4,295.000	69753M105	PLMR	US69753M1053	BJYLZK6
12/31/2019	PALOMAR HOLDINGS INC	INSURANCE	45,459.000	69753M105	PLMR	US69753M1053	BJYLZK6
12/31/2019	PANHANDLE OIL AND GAS INC	OIL & GAS	7,700.000	698477106	PHX	US6984771062	2416382
12/31/2019	PAPA JOHN'S INTERNATIONAL INC	RETAIL	12,127.000	698813102	PZZA	US6988131024	2696117
12/31/2019	PAPA JOHN'S INTERNATIONAL INC	RETAIL	17,417.000	698813102	PZZA	US6988131024	2696117

12/31/2019	PAR TECHNOLOGY CORP	COMPUTERS	5,500.000	698884103	PAR	US6988841036	2670036
12/31/2019	PAR PACIFIC HOLDINGS INC	OIL & GAS	20,493.000	69888T207	PARR	US69888T2078	BJH08C3
12/31/2019	PAR PACIFIC HOLDINGS INC	OIL & GAS	12,019.000	69888T207	PARR	US69888T2078	BJH08C3
12/31/2019	PARAMOUNT GROUP INC	EQUITY REIT (REAL ESTATE INVE	63,241.000	69924R108	PGRE	US69924R1086	BSL7HC6
12/31/2019	PARATEK PHARMACEUTICALS INC	PHARMACEUTICALS	15,300.000	699374302	PRTK	US6993743029	BSDHYJ0
12/31/2019	PARETEUM CORP	SOFTWARE	18,167.000	69946T207	TEUM	US69946T2078	BDZPJS1
12/31/2019	PARK AEROSPACE CORP	AEROSPACE/DEFENSE	9,400.000	70014A104	PKE	US70014A1043	BK9TGC1
12/31/2019	PARK AEROSPACE CORP	AEROSPACE/DEFENSE	9,831.000	70014A104	PKE	US70014A1043	BK9TGC1
12/31/2019	PARK HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	119,526.000	700517105	PK	US7005171050	BYVMVV0
12/31/2019	PARK HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	189,145.000	700517105	PK	US7005171050	BYVMVV0
12/31/2019	PARK NATIONAL CORP	BANKS	7,320.000	700658107	PRK	US7006581075	2673251
12/31/2019	PARK NATIONAL CORP	BANKS	1,000.000	700658107	PRK	US7006581075	2673251
12/31/2019	PARK-OHIO HOLDINGS CORP	METAL FABRICATION/HARDWAR	6,688.000	700666100	PKOH	US7006661000	2671363
12/31/2019	PARK-OHIO HOLDINGS CORP	METAL FABRICATION/HARDWAR	4,400.000	700666100	PKOH	US7006661000	2671363
12/31/2019	PARKE BANCORP INC	BANKS	3,400.000	700885106	PKBK	US7008851062	2095145
12/31/2019	PARKER DRILLING CO-CW24	OIL & GAS	753.000	701081119		US7010811195	
12/31/2019	PARKER-HANNIFIN CORP	MISC MANUFACTURER	39,089.000	701094104	PH	US7010941042	2671501
12/31/2019	PARSLEY ENERGY INC	OIL & GAS	140,861.000	701877102	PE	US7018771029	BMMV736
12/31/2019	PARSONS CORP	COMPUTERS	7,039.000	70202L102	PSN	US70202L1026	BJN4N02
12/31/2019	PARTY CITY HOLDCO INC	RETAIL	28,844.000	702149105	PRTY	US7021491052	BWTVWC3
12/31/2019	PARTY CITY HOLDCO INC	RETAIL	57,581.000	702149105	PRTY	US7021491052	BWTVWC3
12/31/2019	PATRICK INDUSTRIES INC	BUILDING MATERIALS	9,044.000	703343103	PATK	US7033431039	2673154
12/31/2019	PATRICK INDUSTRIES INC	BUILDING MATERIALS	11,744.000	703343103	PATK	US7033431039	2673154
12/31/2019	PATTERN ENERGY GROUP INC	ENERGY - ALTERNATE SOURCES	46,560.000	70338P100	PEGI	US70338P1003	BD4R4G1
12/31/2019	PATRIOT TRANSPORTATION HOLDING	TRANSPORTATION	524.000	70338W105	PATI	US70338W1053	BVW51V7
12/31/2019	PATTERSON COS INC	HEALTH CARE	54,748.000	703395103	PDCO	US7033951036	2672689
12/31/2019	PATTERSON COS INC	HEALTH CARE	49,720.000	703395103	PDCO	US7033951036	2672689
12/31/2019	PATTERSON COS INC	HEALTH CARE	68,067.000	703395103	PDCO	US7033951036	2672689
12/31/2019	PATTERSON-UTI ENERGY INC	OIL & GAS SERVICES	153,712.000	703481101	PTEN	US7034811015	2672537
12/31/2019	PATTERSON-UTI ENERGY INC	OIL & GAS SERVICES	91,514.000	703481101	PTEN	US7034811015	2672537
12/31/2019	PAYCHEX INC	SOFTWARE	93,584.000	704326107	PAYX	US7043261079	2674458
12/31/2019	PAYLOCITY HOLDING CORP	COMMERCIAL SERVICES	74,221.000	70438V106	PCTY	US70438V1061	BKM4N88
12/31/2019	PAYPAL HOLDINGS INC	COMMERCIAL SERVICES	352,544.000	70450Y103	PYPL	US70450Y1038	BYW36M8
12/31/2019	PAYSIGN INC	DIVERSIFIED FINANCIAL SERVI	7,642.000	70451A104	PAYS	US70451A1043	BJRFD6
12/31/2019	PEABODY ENERGY CORP	COAL	42,694.000	704551100	BTU	US7045511000	BDVPZV0
12/31/2019	PEABODY ENERGY CORP	COAL	54,321.000	704551100	BTU	US7045511000	BDVPZV0
12/31/2019	PDS BIOTECHNOLOGY CORP	BIOTECHNOLOGY	325.000	70465T107	PDSB	US70465T1079	BJQN8B2
12/31/2019	PEAPACK GLADSTONE FINANCIAL CO	BANKS	9,526.000	704699107	PGC	US7046991078	2307732
12/31/2019	PEAPACK GLADSTONE FINANCIAL CO	BANKS	12,541.000	704699107	PGC	US7046991078	2307732
12/31/2019	PEBBLEBROOK HOTEL TRUST	EQUITY REIT (REAL ESTATE INVE	66,726.000	70509V100	PEB	US70509V1008	B4XBDV9
12/31/2019	PEBBLEBROOK HOTEL TRUST	EQUITY REIT (REAL ESTATE INVE	103,217.000	70509V100	PEB	US70509V1008	B4XBDV9
12/31/2019	PEBBLEBROOK HOTEL TRUST	EQUITY REIT (REAL ESTATE INVE	68,414.000	70509V100	PEB	US70509V1008	B4XBDV9
12/31/2019	PENN NATIONAL GAMING INC	ENTERTAINMENT	55,941.000	707569109	PENN	US7075691094	2682105
12/31/2019	PENN NATIONAL GAMING INC	ENTERTAINMENT	86,090.000	707569109	PENN	US7075691094	2682105
12/31/2019	PENN VIRGINIA CORP	OIL & GAS	7,888.000	70788V102	PVAC	US70788V1026	BZCD9S2
12/31/2019	PENN VIRGINIA CORP	OIL & GAS	6,316.000	70788V102	PVAC	US70788V1026	BZCD9S2

12/31/2019	PENNANT GROUP INC/THE	HEALTH CARE SERVICES	3,971.000	70805E109	PNTG	US70805E1091	BKTC976
12/31/2019	PENNANT GROUP INC/THE	HEALTH CARE SERVICES	12,542.000	70805E109	PNTG	US70805E1091	BKTC976
12/31/2019	JC PENNEY CO INC	RETAIL	55,062.000	708160106	JCP	US7081601061	2680303
12/31/2019	JC PENNEY CO INC	RETAIL	159,780.000	708160106	JCP	US7081601061	2680303
12/31/2019	PENNS WOODS BANCORP INC	BANKS	3,300.000	708430103	PWOD	US7084301032	2552866
12/31/2019	PENNS WOODS BANCORP INC	BANKS	943.000	708430103	PWOD	US7084301032	2552866
12/31/2019	PENNSYLVANIA REAL ESTATE INVE	EQUITY REIT (REAL ESTATE INVE	33,500.000	709102107	PEI	US7091021078	2680767
12/31/2019	PENNYMAC MORTGAGE INVESTMENT T	EQUITY REIT (REAL ESTATE INVE	50,685.000	70931T103	PMT	US70931T1034	B3V8JL7
12/31/2019	PENNYMAC FINANCIAL SERVICES IN	DIVERSIFIED FINANCIAL SERVI	17,886.000	70932M107	PFSI	US70932M1071	BGYTGH3
12/31/2019	PENNYMAC FINANCIAL SERVICES IN	DIVERSIFIED FINANCIAL SERVI	13,857.000	70932M107	PFSI	US70932M1071	BGYTGH3
12/31/2019	PENSKE AUTOMOTIVE GROUP INC	RETAIL	38,662.000	70959W103	PAG	US70959W1036	2943523
12/31/2019	PENUMBRA INC	HEALTH CARE	25,380.000	70975L107	PEN	US70975L1070	BZ0V201
12/31/2019	PEOPLES BANCORP INC/OH	BANKS	13,130.000	709789101	PEBO	US7097891011	2679419
12/31/2019	PEOPLES BANCORP INC/OH	BANKS	8,993.000	709789101	PEBO	US7097891011	2679419
12/31/2019	PEOPLES BANCORP OF NORTH CAROL	BANKS	2,300.000	710577107	PEBK	US7105771072	2620503
12/31/2019	PEOPLES FINANCIAL SERVICES COR	BANKS	3,400.000	711040105	PFIS	US7110401053	2956907
12/31/2019	PEOPLE'S UNITED FINANCIAL INC	SAVINGS & LOANS	197,548.000	712704105	PBCT	US7127041058	B1W41J2
12/31/2019	PEOPLE'S UNITED FINANCIAL INC	SAVINGS & LOANS	132,586.000	712704105	PBCT	US7127041058	B1W41J2
12/31/2019	PEOPLE'S UNITED FINANCIAL INC	SAVINGS & LOANS	14,838.000	712704105	PBCT	US7127041058	B1W41J2
12/31/2019	PEOPLE'S UTAH BANCORP	BANKS	7,500.000	712706209	PUB	US7127062096	BYMT0F7
12/31/2019	PEOPLE'S UTAH BANCORP	BANKS	6,882.000	712706209	PUB	US7127062096	BYMT0F7
12/31/2019	PEPSICO INC	BEVERAGES	53,061.000	713448108	PEP	US7134481081	2681511
12/31/2019	PEPSICO INC	BEVERAGES	416,494.000	713448108	PEP	US7134481081	2681511
12/31/2019	PERCEPTRON INC	MACHINERY - DIVERSIFIED	2,632.000	71361F100	PRCP	US71361F1003	2710318
12/31/2019	PERFICIENT INC	INTERNET	17,079.000	71375U101	PRFT	US71375U1016	2442547
12/31/2019	PERFICIENT INC	INTERNET	16,346.000	71375U101	PRFT	US71375U1016	2442547
12/31/2019	PERFORMANCE FOOD GROUP CO	FOOD PROCESSING	170,226.000	71377A103	PFGC	US71377A1034	BYVYD43
12/31/2019	PERFORMANCE FOOD GROUP CO	FOOD PROCESSING	7,695.000	71377A103	PFGC	US71377A1034	BYVYD43
12/31/2019	PERFORMANCE FOOD GROUP CO	FOOD PROCESSING	53,093.000	71377A103	PFGC	US71377A1034	BYVYD43
12/31/2019	PERKINELMER INC	ELECTRONICS	32,171.000	714046109	PKI	US7140461093	2305844
12/31/2019	PERMA-PIPE INTERNATIONAL HOLDI	ENGINEERING & CONSTRUCTION	4,494.000	714167103	PPIH	US7141671039	BDD0V60
12/31/2019	PERSPECTA INC	COMPUTERS	108,648.000	715347100	PRSP	US7153471005	BZ5YFM8
12/31/2019	PERSPECTA INC	COMPUTERS	14,819.000	715347100	PRSP	US7153471005	BZ5YFM8
12/31/2019	PERSPECTA INC	COMPUTERS	72,828.000	715347100	PRSP	US7153471005	BZ5YFM8
12/31/2019	PETMED EXPRESS INC	RETAIL	9,700.000	716382106	PETS	US7163821066	2143099
12/31/2019	PETIQ INC	RETAIL	9,550.000	71639T106	PETQ	US71639T1060	BDH65C8
12/31/2019	PETIQ INC	RETAIL	4,447.000	71639T106	PETQ	US71639T1060	BDH65C8
12/31/2019	PFENEX INC	BIOTECHNOLOGY	13,800.000	717071104	PFNX	US7170711045	BP41ZT7
12/31/2019	PFIZER INC	PHARMACEUTICALS	1,657,390.000	717081103	PFE	US7170811035	2684703
12/31/2019	PHATHOM PHARMACEUTICALS INC	BIOTECHNOLOGY	161.000	71722W107	PHAT	US71722W1071	BJLKVS6
12/31/2019	PHIBRO ANIMAL HEALTH CORP	AGRICULTURE	10,360.000	71742Q106	PAHC	US71742Q1067	BL95N25
12/31/2019	PHILIP MORRIS INTERNATIONAL IN	AGRICULTURE	464,955.000	718172109	PM	US7181721090	B2PKRQ3
12/31/2019	PHILLIPS 66	OIL & GAS	17,391.000	718546104	PSX	US7185461040	B78C4Y8
12/31/2019	PHILLIPS 66	OIL & GAS	134,000.000	718546104	PSX	US7185461040	B78C4Y8
12/31/2019	PHOTRONICS INC	SEMICONDUCTORS	32,324.000	719405102	PLAB	US7194051022	2687315
12/31/2019	PHOTRONICS INC	SEMICONDUCTORS	34,332.000	719405102	PLAB	US7194051022	2687315

12/31/2019	PHYSICIANS REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	94,437.000	71943U104	DOC	US71943U1043	BC9S149
12/31/2019	PHYSICIANS REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	48,741.000	71943U104	DOC	US71943U1043	BC9S149
12/31/2019	PHREESIA INC	SOFTWARE	1,803.000	71944F106	PHR	US71944F1066	BKF9DQ8
12/31/2019	PIEDMONT OFFICE REALTY TRUST I	EQUITY REIT (REAL ESTATE INVE	65,874.000	720190206	PDM	US7201902068	B3M3278
12/31/2019	PIEDMONT OFFICE REALTY TRUST I	EQUITY REIT (REAL ESTATE INVE	69,129.000	720190206	PDM	US7201902068	B3M3278
12/31/2019	PIER 1 IMPORTS INC	RETAIL	3,577.000	720279504	PIR	US7202795040	BJP0MJ0
12/31/2019	PIERIS PHARMACEUTICALS INC	BIOTECHNOLOGY	25,300.000	720795103	PIRS	US7207951036	BTJRTY1
12/31/2019	PILGRIM'S PRIDE CORP	FOOD PROCESSING	13,571.000	72147K108	PPC	US72147K1088	B5L3PZ2
12/31/2019	PILGRIM'S PRIDE CORP	FOOD PROCESSING	41,410.000	72147K108	PPC	US72147K1088	B5L3PZ2
12/31/2019	PING IDENTITY HOLDING CORP	COMPUTERS	2,375.000	72341T103	PING	US72341T1034	BKT6B49
12/31/2019	PINNACLE FINANCIAL PARTNERS IN	BANKS	56,866.000	72346Q104	PNFP	US72346Q1040	2675097
12/31/2019	PINNACLE FINANCIAL PARTNERS IN	BANKS	34,141.000	72346Q104	PNFP	US72346Q1040	2675097
12/31/2019	PINNACLE WEST CAPITAL CORP	ELECTRIC	33,041.000	723484101	PNW	US7234841010	2048804
12/31/2019	PIONEER NATURAL RESOURCES CO	OIL & GAS	6,309.000	723787107	PXD	US7237871071	2690830
12/31/2019	PIONEER NATURAL RESOURCES CO	OIL & GAS	49,881.000	723787107	PXD	US7237871071	2690830
12/31/2019	PIPER SANDLER COS	DIVERSIFIED FINANCIAL SERVI	7,293.000	724078100	PIPR	US7240781002	2227089
12/31/2019	PIPER SANDLER COS	DIVERSIFIED FINANCIAL SERVI	2,725.000	724078100	PIPR	US7240781002	2227089
12/31/2019	PITNEY BOWES INC	OFFICE/BUSINESS EQUIPMENT	95,757.000	724479100	PBI	US7244791007	2690506
12/31/2019	PLANTRONICS INC	TELECOMMUNICATIONS	1,161.000	727493108	PLT	US7274931085	2692030
12/31/2019	PLANTRONICS INC	TELECOMMUNICATIONS	18,724.000	727493108	PLT	US7274931085	2692030
12/31/2019	PLAYAGS INC	COMPUTERS	11,178.000	72814N104	AGS	US72814N1046	BFNJ8L5
12/31/2019	PLAYAGS INC	COMPUTERS	1,189.000	72814N104	AGS	US72814N1046	BFNJ8L5
12/31/2019	PLEXUS CORP	ELECTRONICS	16,973.000	729132100	PLXS	US7291321005	2692160
12/31/2019	PLEXUS CORP	ELECTRONICS	11,300.000	729132100	PLXS	US7291321005	2692160
12/31/2019	PLUG POWER INC	ENERGY - ALTERNATE SOURCES	108,779.000	72919P202	PLUG	US72919P2020	2508386
12/31/2019	POLARIS INC	LEISURE TIME	45,434.000	731068102	PII	US7310681025	2692933
12/31/2019	POLARITYTE INC	BIOTECHNOLOGY	4,900.000	731094108	PTE	US7310941080	BZ6T674
12/31/2019	POLYONE CORP	CHEMICALS	60,772.000	73179P106	POL	US73179P1066	2624561
12/31/2019	POLYONE CORP	CHEMICALS	41,440.000	73179P106	POL	US73179P1066	2624561
12/31/2019	POOL CORP	WHOLESALE DIST	31,635.000	73278L105	POOL	US73278L1052	2781585
12/31/2019	PORTLAND GENERAL ELECTRIC CO	ELECTRIC	47,031.000	736508847	POR	US7365088472	B125XQ6
12/31/2019	PORTOLA PHARMACEUTICALS INC	PHARMACEUTICALS	44,125.000	737010108	PTLA	US7370101088	B93PNR2
12/31/2019	POST HOLDINGS INC	FOOD PROCESSING	33,124.000	737446104	POST	US7374461041	B6T0518
12/31/2019	POST HOLDINGS INC	FOOD PROCESSING	52,516.000	737446104	POST	US7374461041	B6T0518
12/31/2019	POTBELLY CORP	RETAIL	15,010.000	73754Y100	PBPB	US73754Y1001	BF49P79
12/31/2019	POTBELLY CORP	RETAIL	11,100.000	73754Y100	PBPB	US73754Y1001	BF49P79
12/31/2019	POTLATCHDELTIC CORP	EQUITY REIT (REAL ESTATE INVE	262,731.000	737630103	PCH	US7376301039	B0XXJN1
12/31/2019	POTLATCHDELTIC CORP	EQUITY REIT (REAL ESTATE INVE	53,113.000	737630103	PCH	US7376301039	B0XXJN1
12/31/2019	POTLATCHDELTIC CORP	EQUITY REIT (REAL ESTATE INVE	35,596.000	737630103	PCH	US7376301039	B0XXJN1
12/31/2019	POWELL INDUSTRIES INC	ELECTRICAL COMPO & EQUIP	7,453.000	739128106	POWL	US7391281067	2697422
12/31/2019	POWELL INDUSTRIES INC	ELECTRICAL COMPO & EQUIP	4,300.000	739128106	POWL	US7391281067	2697422
12/31/2019	POWER INTEGRATIONS INC	SEMICONDUCTORS	14,579.000	739276103	POWI	US7392761034	2133045
12/31/2019	PQ GROUP HOLDINGS INC	CHEMICALS	18,621.000	73943T103	PQG	US73943T1034	BZ6CR03
12/31/2019	PQ GROUP HOLDINGS INC	CHEMICALS	21,071.000	73943T103	PQG	US73943T1034	BZ6CR03
12/31/2019	PRECISION BIOSCIENCES INC	BIOTECHNOLOGY	9,261.000	74019P108	DTIL	US74019P1084	BJ0M2S0
12/31/2019	PREFERRED BANK/LOS ANGELES CA	BANKS	5,980.000	740367404	PFBC	US7403674044	2763602

12/31/2019	PREFERRED BANK/LOS ANGELES CA	BANKS	7,093.000	740367404	PFBC	US7403674044	2763602
12/31/2019	PREFERRED APARTMENT COMMUNITIE	EQUITY REIT (REAL ESTATE INVE	20,843.000	74039L103	APTS	US74039L1035	B50XT95
12/31/2019	PREFORMED LINE PRODUCTS CO	TELECOMMUNICATIONS	1,500.000	740444104	PLPC	US7404441047	2798466
12/31/2019	PREFORMED LINE PRODUCTS CO	TELECOMMUNICATIONS	2,601.000	740444104	PLPC	US7404441047	2798466
12/31/2019	PREMIER FINANCIAL BANCORP INC	BANKS	5,800.000	74050M105	PFBI	US74050M1053	2701657
12/31/2019	PREMIER FINANCIAL BANCORP INC	BANKS	5,164.000	74050M105	PFBI	US74050M1053	2701657
12/31/2019	PREMIER INC	PHARMACEUTICALS	20,488.000	74051N102	PINC	US74051N1028	BDZDRC5
12/31/2019	PRESTIGE CONSUMER HEALTHCARE I	PHARMACEUTICALS	19,233.000	74112D101	PBH	US74112D1019	B0650P3
12/31/2019	PRESTIGE CONSUMER HEALTHCARE I	PHARMACEUTICALS	31,130.000	74112D101	PBH	US74112D1019	B0650P3
12/31/2019	PRESTIGE CONSUMER HEALTHCARE I	PHARMACEUTICALS	39,690.000	74112D101	PBH	US74112D1019	B0650P3
12/31/2019	T ROWE PRICE GROUP INC	DIVERSIFIED FINANCIAL SERVI	71,188.000	74144T108	TROW	US74144T1088	2702337
12/31/2019	T ROWE PRICE GROUP INC	DIVERSIFIED FINANCIAL SERVI	9,314.000	74144T108	TROW	US74144T1088	2702337
12/31/2019	PRICESMART INC	RETAIL	11,592.000	741511109	PSMT	US7415111092	2092942
12/31/2019	PRICESMART INC	RETAIL	6,732.000	741511109	PSMT	US7415111092	2092942
12/31/2019	PRIMORIS SERVICES CORP	ENGINEERING & CONSTRUCTION	21,275.000	74164F103	PRIM	US74164F1030	B1GC200
12/31/2019	PRIMORIS SERVICES CORP	ENGINEERING & CONSTRUCTION	20,857.000	74164F103	PRIM	US74164F1030	B1GC200
12/31/2019	PRIMERICA INC	INSURANCE	32,680.000	74164M108	PRI	US74164M1080	B50K3X8
12/31/2019	PRIMO WATER CORP	BEVERAGES	17,054.000	74165N105	PRMW	US74165N1054	B5TL6Q6
12/31/2019	PRINCIPAL FINANCIAL GROUP INC	INSURANCE	76,745.000	74251V102	PFG	US74251V1026	2803014
12/31/2019	PRINCIPAL FINANCIAL GROUP INC	INSURANCE	10,505.000	74251V102	PFG	US74251V1026	2803014
12/31/2019	PRINCIPIA BIOPHARMA INC	PHARMACEUTICALS	7,474.000	74257L108	PRNB	US74257L1089	BFZ4V53
12/31/2019	PRINCIPIA BIOPHARMA INC	PHARMACEUTICALS	9,611.000	74257L108	PRNB	US74257L1089	BFZ4V53
12/31/2019	PROASSURANCE CORP	INSURANCE	18,528.000	74267C106	PRA	US74267C1062	2612737
12/31/2019	PROASSURANCE CORP	INSURANCE	25,730.000	74267C106	PRA	US74267C1062	2612737
12/31/2019	PROCTER & GAMBLE CO/THE	COSMETICS/PERSONAL CARE	95,055.000	742718109	PG	US7427181091	2704407
12/31/2019	PROCTER & GAMBLE CO/THE	COSMETICS/PERSONAL CARE	745,991.000	742718109	PG	US7427181091	2704407
12/31/2019	PROGENICS PHARMACEUTICALS INC	PHARMACEUTICALS	41,000.000	743187106	PGNX	US7431871067	2152501
12/31/2019	PROGENICS PHARMACEUTICALS INC	PHARMACEUTICALS	84,900.000	743187106	PGNX	US7431871067	2152501
12/31/2019	PROGRESS SOFTWARE CORP	SOFTWARE	24,763.000	743312100	PRGS	US7433121008	2705198
12/31/2019	PROGRESSIVE CORP/THE	INSURANCE	174,120.000	743315103	PGR	US7433151039	2705024
12/31/2019	PROGYNY INC	COMMERCIAL SERVICES	1,385.000	74340E103	PGNY	US74340E1038	BKWD3M9
12/31/2019	PROLOGIS INC	EQUITY REIT (REAL ESTATE INVE	24,514.000	74340W103	PLD	US74340W1036	B44WZD7
12/31/2019	PROLOGIS INC	EQUITY REIT (REAL ESTATE INVE	187,931.000	74340W103	PLD	US74340W1036	B44WZD7
12/31/2019	PROOFPOINT INC	INTERNET	76,430.000	743424103	PFPT	US7434241037	B6VDQC3
12/31/2019	PROS HOLDINGS INC	SOFTWARE	18,064.000	74346Y103	PRO	US74346Y1038	B1YWQK0
12/31/2019	PROPETRO HOLDING CORP	OIL & GAS SERVICES	16,768.000	74347M108	PUMP	US74347M1080	BYXR9C0
12/31/2019	PROPETRO HOLDING CORP	OIL & GAS SERVICES	43,451.000	74347M108	PUMP	US74347M1080	BYXR9C0
12/31/2019	PROSPERITY BANCSHARES INC	BANKS	74,591.000	743606105	PB	US7436061052	2310257
12/31/2019	PROSPERITY BANCSHARES INC	BANKS	37,397.000	743606105	PB	US7436061052	2310257
12/31/2019	PROTAGONIST THERAPEUTICS INC	PHARMACEUTICALS	1,248.000	74366E102	PTGX	US74366E1029	BDCBCD8
12/31/2019	PROTECTIVE INSURANCE CORP	INSURANCE	224.000	74368L104	PTVCA	US74368L1044	BFZ2R26
12/31/2019	PROTECTIVE INSURANCE CORP	INSURANCE	6,511.000	74368L203	PTVCB	US74368L2034	BGGJFQ3
12/31/2019	PROTECTIVE INSURANCE CORP	INSURANCE	4,700.000	74368L203	PTVCB	US74368L2034	BGGJFQ3
12/31/2019	PROTO LABS INC	MISC MANUFACTURER	14,277.000	743713109	PRLB	US7437131094	B6T6J81
12/31/2019	PROVIDENCE SERVICE CORP/THE	HEALTH CARE SERVICES	6,091.000	743815102	PRSC	US7438151026	2918576
12/31/2019	PROVIDENCE SERVICE CORP/THE	HEALTH CARE SERVICES	5,674.000	743815102	PRSC	US7438151026	2918576

12/31/2019	PROVIDENT BANCORP INC	BANKS	4,244.000	74383L105	PVBC	US74383L1052	BJM0H98
12/31/2019	PROVIDENT FINANCIAL HOLDINGS I	SAVINGS & LOANS	5,238.000	743868101	PROV	US7438681014	2136055
12/31/2019	PROVIDENT FINANCIAL SERVICES I	SAVINGS & LOANS	31,486.000	74386T105	PFS	US74386T1051	2171603
12/31/2019	PROVIDENT FINANCIAL SERVICES I	SAVINGS & LOANS	36,511.000	74386T105	PFS	US74386T1051	2171603
12/31/2019	PRUDENTIAL BANCORP INC	SAVINGS & LOANS	4,300.000	74431A101	PBIP	US74431A1016	BFNYRJ1
12/31/2019	PRUDENTIAL BANCORP INC	SAVINGS & LOANS	194.000	74431A101	PBIP	US74431A1016	BFNYRJ1
12/31/2019	PRUDENTIAL FINANCIAL INC	INSURANCE	121,711.000	744320102	PRU	US7443201022	2819118
12/31/2019	PRUDENTIAL FINANCIAL INC	INSURANCE	15,113.000	744320102	PRU	US7443201022	2819118
12/31/2019	PUBLIC SERVICE ENTERPRISE GROU	ELECTRIC	149,065.000	744573106	PEG	US7445731067	2707677
12/31/2019	PUBLIC STORAGE	EQUITY REIT (REAL ESTATE INVE	44,729.000	74460D109	PSA	US74460D1090	2852533
12/31/2019	PULTEGROUP INC	HOME BUILDERS	81,053.000	745867101	PHM	US7458671010	2708841
12/31/2019	PULTEGROUP INC	HOME BUILDERS	63,146.000	745867101	PHM	US7458671010	2708841
12/31/2019	PULSE BIOSCIENCES INC	HEALTH CARE	5,200.000	74587B101	PLSE	US74587B1017	BD02SG8
12/31/2019	PUMA BIOTECHNOLOGY INC	BIOTECHNOLOGY	14,817.000	74587V107	PBYI	US74587V1070	B7F2TY6
12/31/2019	PURE CYCLE CORP	ENVIRONMENTAL CONTROL	8,300.000	746228303	PCYO	US7462283034	B00YZY0
12/31/2019	PURPLE INNOVATION INC	HOME FURNISHINGS	2,100.000	74640Y106	PRPL	US74640Y1064	BYWFGP7
12/31/2019	QCR HOLDINGS INC	BANKS	6,400.000	74727A104	QCRH	US74727A1043	2714257
12/31/2019	QCR HOLDINGS INC	BANKS	7,499.000	74727A104	QCRH	US74727A1043	2714257
12/31/2019	QAD INC	SOFTWARE	5,289.000	74727D306	QADA	US74727D3061	B542255
12/31/2019	QUAD/GRAPHICS INC	COMMERCIAL SERVICES	15,200.000	747301109	QUAD	US7473011093	B3YM983
12/31/2019	QUAD/GRAPHICS INC	COMMERCIAL SERVICES	19,112.000	747301109	QUAD	US7473011093	B3YM983
12/31/2019	QUAKER CHEMICAL CORP	CHEMICALS	2,600.000	747316107	KWR	US7473161070	2715186
12/31/2019	QUAKER CHEMICAL CORP	CHEMICALS	6,879.000	747316107	KWR	US7473161070	2715186
12/31/2019	PZENA INVESTMENT MANAGEMENT IN	DIVERSIFIED FINANCIAL SERVI	8,500.000	74731Q103	PZN	US74731Q1031	B28HSP7
12/31/2019	QEP RESOURCES INC	OIL & GAS	78,813.000	74733V100	QEP	US74733V1008	B60X657
12/31/2019	QEP RESOURCES INC	OIL & GAS	106,504.000	74733V100	QEP	US74733V1008	B60X657
12/31/2019	QTS REALTY TRUST INC	EQUITY REIT (REAL ESTATE INVE	27,054.000	74736A103	QTS	US74736A1034	BDSV8H8
12/31/2019	QORVO INC	SEMICONDUCTORS	34,947.000	74736K101	QRVO	US74736K1016	BR9YYP4
12/31/2019	Q2 HOLDINGS INC	INTERNET	21,846.000	74736L109	QTWO	US74736L1098	BKM4KV0
12/31/2019	Q2 HOLDINGS INC	INTERNET	17,100.000	74736L109	QTWO	US74736L1098	BKM4KV0
12/31/2019	PYXUS INTERNATIONAL INC	AGRICULTURE	7,651.000	74737V106	PYX	US74737V1061	BF7MHM4
12/31/2019	PYXUS INTERNATIONAL INC	AGRICULTURE	4,100.000	74737V106	PYX	US74737V1061	BF7MHM4
12/31/2019	QUALCOMM INC	SEMICONDUCTORS	342,188.000	747525103	QCOM	US7475251036	2714923
12/31/2019	QUALYS INC	COMPUTERS	18,206.000	74758T303	QLYS	US74758T3032	B7XJTN8
12/31/2019	QUANEX BUILDING PRODUCTS CORP	HOUSEHOLD PRODUCTS/WARES	17,000.000	747619104	NX	US7476191041	B2QXCJ9
12/31/2019	QUANEX BUILDING PRODUCTS CORP	HOUSEHOLD PRODUCTS/WARES	22,511.000	747619104	NX	US7476191041	B2QXCJ9
12/31/2019	QUANTA SERVICES INC	COMMERCIAL SERVICES	64,919.000	74762E102	PWR	US74762E1029	2150204
12/31/2019	QUANTA SERVICES INC	COMMERCIAL SERVICES	39,270.000	74762E102	PWR	US74762E1029	2150204
12/31/2019	QUANTERIX CORP	HEALTH CARE	4,100.000	74766Q101	QTRX	US74766Q1013	BD1KGN4
12/31/2019	QUEST DIAGNOSTICS INC	HEALTH CARE SERVICES	40,093.000	74834L100	DGX	US74834L1008	2702791
12/31/2019	QUEST DIAGNOSTICS INC	HEALTH CARE SERVICES	4,802.000	74834L100	DGX	US74834L1008	2702791
12/31/2019	QUIDEL CORP	HEALTH CARE	33,733.000	74838J101	QDEL	US74838J1016	2717591
12/31/2019	QUIDEL CORP	HEALTH CARE	18,398.000	74838J101	QDEL	US74838J1016	2717591
12/31/2019	QUINSTREET INC	INTERNET	5,454.000	74874Q100	QNST	US74874Q1004	B3PGPB9
12/31/2019	QUINSTREET INC	INTERNET	22,665.000	74874Q100	QNST	US74874Q1004	B3PGPB9
12/31/2019	QUOTIENT TECHNOLOGY INC	ADVERTISING	39,711.000	749119103	QUOT	US7491191034	BYWCCM7

12/31/2019	QURATE RETAIL INC	RETAIL	140,117.000	74915M100	QRTEA	US74915M1009	BZ19HB0
12/31/2019	RBB BANCORP	BANKS	6,741.000	74930B105	RBB	US74930B1052	B8BBRW8
12/31/2019	RBB BANCORP	BANKS	6,800.000	74930B105	RBB	US74930B1052	B8BBRW8
12/31/2019	RA PHARMACEUTICALS INC	PHARMACEUTICALS	17,515.000	74933V108	RARX	US74933V1089	BD3WM85
12/31/2019	RCI HOSPITALITY HOLDINGS INC	ENTERTAINMENT	4,400.000	74934Q108	RICK	US74934Q1085	BQ0QT80
12/31/2019	RCI HOSPITALITY HOLDINGS INC	ENTERTAINMENT	4,965.000	74934Q108	RICK	US74934Q1085	BQ0QT80
12/31/2019	RCM TECHNOLOGIES INC	COMMERCIAL SERVICES	5,988.000	749360400	RCMT	US7493604000	2718969
12/31/2019	R1 RCM INC	COMMERCIAL SERVICES	52,376.000	749397105	RCM	US7493971052	BD8PMK1
12/31/2019	REV GROUP INC	AUTO MANUFACTURERS	19,335.000	749527107	REVG	US7495271071	BDRW1P1
12/31/2019	REV GROUP INC	AUTO MANUFACTURERS	14,500.000	749527107	REVG	US7495271071	BDRW1P1
12/31/2019	RF INDUSTRIES LTD	TELECOMMUNICATIONS	2,880.000	749552105	RFIL	US7495521053	2727813
12/31/2019	RGC RESOURCES INC	GAS	3,600.000	74955L103	RGCO	US74955L1035	2434016
12/31/2019	RLI CORP	INSURANCE	19,478.000	749607107	RLI	US7496071074	2719070
12/31/2019	RLI CORP	INSURANCE	31,529.000	749607107	RLI	US7496071074	2719070
12/31/2019	RLJ LODGING TRUST	EQUITY REIT (REAL ESTATE INVE	90,148.000	74965L101	RLJ	US74965L1017	B3PY1N7
12/31/2019	RLJ LODGING TRUST	EQUITY REIT (REAL ESTATE INVE	98,165.000	74965L101	RLJ	US74965L1017	B3PY1N7
12/31/2019	RPC INC	OIL & GAS SERVICES	83,884.000	749660106	RES	US7496601060	2719456
12/31/2019	RPC INC	OIL & GAS SERVICES	15,594.000	749660106	RES	US7496601060	2719456
12/31/2019	RMR GROUP INC/THE	REAL ESTATE MANAGEMENT & C	5,566.000	74967R106	RMR	US74967R1068	BZ1N455
12/31/2019	RH	RETAIL	7,858.000	74967X103	RH	US74967X1037	BYXR425
12/31/2019	RPM INTERNATIONAL INC	CHEMICALS	102,464.000	749685103	RPM	US7496851038	2756174
12/31/2019	RPT REALTY	EQUITY REIT (REAL ESTATE INVE	40,376.000	74971D101	RPT	US74971D1019	BG0YLC2
12/31/2019	RPT REALTY	EQUITY REIT (REAL ESTATE INVE	42,085.000	74971D101	RPT	US74971D1019	BG0YLC2
12/31/2019	RTI SURGICAL HOLDINGS INC	HEALTH CARE	42,404.000	74975N105	RTIX	US74975N1054	2589110
12/31/2019	RTI SURGICAL HOLDINGS INC	HEALTH CARE	27,700.000	74975N105	RTIX	US74975N1054	2589110
12/31/2019	RTW RETAILWINDS INC	RETAIL	30,855.000	74980D100	RTW	US74980D1000	BG4T8D3
12/31/2019	RTW RETAILWINDS INC	RETAIL	14,100.000	74980D100	RTW	US74980D1000	BG4T8D3
12/31/2019	RADIAN GROUP INC	INSURANCE	105,072.000	750236101	RDN	US7502361014	2173911
12/31/2019	RADIAN GROUP INC	INSURANCE	49,267.000	750236101	RDN	US7502361014	2173911
12/31/2019	RADIANT LOGISTICS INC	TRANSPORTATION	21,993.000	75025X100	RLGT	US75025X1000	B065G33
12/31/2019	RADIANT LOGISTICS INC	TRANSPORTATION	18,900.000	75025X100	RLGT	US75025X1000	B065G33
12/31/2019	RADIUS HEALTH INC	BIOTECHNOLOGY	17,900.000	750469207	RDUS	US7504692077	BM68KK1
12/31/2019	RADIUS HEALTH INC	BIOTECHNOLOGY	27,661.000	750469207	RDUS	US7504692077	BM68KK1
12/31/2019	RADNET INC	HEALTH CARE SERVICES	20,430.000	750491102	RDNT	US7504911022	B1JNG19
12/31/2019	RAFAEL HOLDINGS INC	INVESTMENT COMPANIES	0.500	75062E106	RFL	US75062E1064	BFWZ8G9
12/31/2019	RAFAEL HOLDINGS INC	INVESTMENT COMPANIES	1,632.000	75062E106	RFL	US75062E1064	BFWZ8G9
12/31/2019	RAMBUS INC	SEMICONDUCTORS	46,298.000	750917106	RMBS	US7509171069	2721967
12/31/2019	RAMBUS INC	SEMICONDUCTORS	54,240.000	750917106	RMBS	US7509171069	2721967
12/31/2019	RALPH LAUREN CORP	APPAREL	14,888.000	751212101	RL	US7512121010	B4V9661
12/31/2019	RAMACO RESOURCES INC	COAL	2,900.000	75134P303	METC	US75134P3038	BD81GZ2
12/31/2019	RANGE RESOURCES CORP	OIL & GAS	83,466.000	75281A109	RRC	US75281A1097	2523334
12/31/2019	RAPID7 INC	COMPUTERS	24,868.000	753422104	RPD	US7534221046	BZ22CY6
12/31/2019	RAPT THERAPEUTICS INC	BIOTECHNOLOGY	8,506.000	75382E109	RAPT	US75382E1091	BK5T6R0
12/31/2019	RAVEN INDUSTRIES INC	MISC MANUFACTURER	18,144.000	754212108	RAVN	US7542121089	2725851
12/31/2019	RAYMOND JAMES FINANCIAL INC	DIVERSIFIED FINANCIAL SERVI	37,955.000	754730109	RJF	US7547301090	2718992
12/31/2019	RAYONIER INC	EQUITY REIT (REAL ESTATE INVE	102,173.000	754907103	RYN	US7549071030	2473138

12/31/2019	RAYONIER ADVANCED MATERIALS IN	CHEMICALS	25,783.000	75508B104	RYAM	US75508B1044	BN458W9
12/31/2019	RAYONIER ADVANCED MATERIALS IN	CHEMICALS	25,059.000	75508B104	RYAM	US75508B1044	BN458W9
12/31/2019	RAYTHEON CO	AEROSPACE/DEFENSE	82,611.000	755111507	RTN	US7551115071	2758051
12/31/2019	RBC BEARINGS INC	METAL FABRICATION/HARDWAR	12,397.000	75524B104	ROLL	US75524B1044	B0GLYB5
12/31/2019	RBC BEARINGS INC	METAL FABRICATION/HARDWAR	29,297.000	75524B104	ROLL	US75524B1044	B0GLYB5
12/31/2019	RE/MAX HOLDINGS INC	REAL ESTATE MANAGEMENT & C	5,135.000	75524W108	RMAX	US75524W1080	BF23JJ3
12/31/2019	RE/MAX HOLDINGS INC	REAL ESTATE MANAGEMENT & C	10,849.000	75524W108	RMAX	US75524W1080	BF23JJ3
12/31/2019	READING INTERNATIONAL INC	ENTERTAINMENT	9,659.000	755408101	RDI	US7554081015	2536440
12/31/2019	READING INTERNATIONAL INC	ENTERTAINMENT	8,200.000	755408101	RDI	US7554081015	2536440
12/31/2019	READY CAPITAL CORP	EQUITY REIT (REAL ESTATE INVE	9,412.000	75574U101	RC	US75574U1016	BDFS3G6
12/31/2019	REALNETWORKS INC	INTERNET	12,428.000	75605L708	RNWK	US75605L7082	B6YRFT2
12/31/2019	REALOGY HOLDINGS CORP	REAL ESTATE MANAGEMENT & C	59,707.000	75605Y106	RLGY	US75605Y1064	B5T0CW1
12/31/2019	REALOGY HOLDINGS CORP	REAL ESTATE MANAGEMENT & C	46,498.000	75605Y106	RLGY	US75605Y1064	B5T0CW1
12/31/2019	REALPAGE INC	SOFTWARE	187,589.000	75606N109	RP	US75606N1090	B4W2S29
12/31/2019	REALTY INCOME CORP	EQUITY REIT (REAL ESTATE INVE	97,548.000	756109104	O	US7561091049	2724193
12/31/2019	REATA PHARMACEUTICALS INC	PHARMACEUTICALS	10,749.000	75615P103	RETA	US75615P1030	BYY9FX8
12/31/2019	REATA PHARMACEUTICALS INC	PHARMACEUTICALS	10,223.000	75615P103	RETA	US75615P1030	BYY9FX8
12/31/2019	RECRO PHARMA INC	PHARMACEUTICALS	8,600.000	75629F109	REPH	US75629F1093	BJ35BP6
12/31/2019	RED LION HOTELS CORP	LODGING	11,742.000	756764106	RLH	US7567641060	2232737
12/31/2019	RED LION HOTELS CORP	LODGING	7,700.000	756764106	RLH	US7567641060	2232737
12/31/2019	RED RIVER BANCSHARES INC	BANKS	483.000	75686R202	RRBI	US75686R2022	BJRFD78
12/31/2019	RED ROBIN GOURMET BURGERS INC	RETAIL	6,300.000	75689M101	RRGB	US75689M1018	2966144
12/31/2019	RED ROBIN GOURMET BURGERS INC	RETAIL	6,015.000	75689M101	RRGB	US75689M1018	2966144
12/31/2019	RED ROCK RESORTS INC	ENTERTAINMENT	36,654.000	75700L108	RRR	US75700L1089	BYY9947
12/31/2019	REDFIN CORP	REAL ESTATE MANAGEMENT & C	47,204.000	75737F108	RDFN	US75737F1084	BF1BDQ3
12/31/2019	REDWOOD TRUST INC	EQUITY REIT (REAL ESTATE INVE	444,986.000	758075402	RWT	US7580754023	2730877
12/31/2019	REDWOOD TRUST INC	EQUITY REIT (REAL ESTATE INVE	49,637.000	758075402	RWT	US7580754023	2730877
12/31/2019	REGAL BELOIT CORP	HAND/MACHINE TOOLS	19,176.000	758750103	RBC	US7587501039	2730082
12/31/2019	REGAL BELOIT CORP	HAND/MACHINE TOOLS	32,349.000	758750103	RBC	US7587501039	2730082
12/31/2019	REGENCY CENTERS CORP	EQUITY REIT (REAL ESTATE INVE	49,779.000	758849103	REG	US7588491032	2726177
12/31/2019	REGENERON PHARMACEUTICALS INC	BIOTECHNOLOGY	23,913.000	75886F107	REGN	US75886F1075	2730190
12/31/2019	REGIS CORP	RETAIL	21,967.000	758932107	RGS	US7589321071	2730327
12/31/2019	REGIS CORP	RETAIL	16,493.000	758932107	RGS	US7589321071	2730327
12/31/2019	REGENXBIO INC	BIOTECHNOLOGY	17,888.000	75901B107	RGNX	US75901B1070	BZ0G875
12/31/2019	REGIONAL MANAGEMENT CORP	DIVERSIFIED FINANCIAL SERVI	5,939.000	75902K106	RM	US75902K1060	B719DK5
12/31/2019	REGIONAL MANAGEMENT CORP	DIVERSIFIED FINANCIAL SERVI	4,500.000	75902K106	RM	US75902K1060	B719DK5
12/31/2019	REGIONS FINANCIAL CORP	BANKS	289,953.000	7591EP100	RF	US7591EP1005	B01R311
12/31/2019	REINSURANCE GROUP OF AMERICA I	INSURANCE	49,471.000	759351604	RGA	US7593516047	2731193
12/31/2019	RELIANCE STEEL & ALUMINUM CO	STEEL	31,910.000	759509102	RS	US7595091023	2729068
12/31/2019	RELIANCE STEEL & ALUMINUM CO	STEEL	52,668.000	759509102	RS	US7595091023	2729068
12/31/2019	RELIANT BANCORP INC	BANKS	4,900.000	75956B101	RBNC	US75956B1017	BD25P75
12/31/2019	RENASANT CORP	BANKS	26,473.000	75970E107	RNST	US75970E1073	2670809
12/31/2019	RENASANT CORP	BANKS	29,593.000	75970E107	RNST	US75970E1073	2670809
12/31/2019	RENEWABLE ENERGY GROUP INC	ENERGY - ALTERNATE SOURCES	19,190.000	75972A301	REGI	US75972A3014	B7577T2
12/31/2019	RENEWABLE ENERGY GROUP INC	ENERGY - ALTERNATE SOURCES	27,403.000	75972A301	REGI	US75972A3014	B7577T2
12/31/2019	REPLIGEN CORP	HEALTH CARE	27,610.000	759916109	RGEN	US7599161095	2731654

12/31/2019	REPLIGEN CORP	HEALTH CARE	37,020.000	759916109	RGEN	US7599161095	2731654
12/31/2019	RENT-A-CENTER INC/TX	COMMERCIAL SERVICES	23,932.000	76009N100	RCII	US76009N1000	2733092
12/31/2019	REPUBLIC BANCORP INC/KY	BANKS	6,111.000	760281204	RBCAA	US7602812049	2277114
12/31/2019	REPUBLIC BANCORP INC/KY	BANKS	4,700.000	760281204	RBCAA	US7602812049	2277114
12/31/2019	REPLIMUNE GROUP INC	BIOTECHNOLOGY	5,970.000	76029N106	REPL	US76029N1063	BDDVW37
12/31/2019	REPUBLIC FIRST BANCORP INC	BANKS	21,400.000	760416107	FRBK	US7604161072	2421546
12/31/2019	REPUBLIC FIRST BANCORP INC	BANKS	26,375.000	760416107	FRBK	US7604161072	2421546
12/31/2019	REPUBLIC SERVICES INC	ENVIRONMENTAL CONTROL	64,636.000	760759100	RSG	US7607591002	2262530
12/31/2019	RESMED INC	HEALTH CARE	5,326.000	761152107	RMD	US7611521078	2732903
12/31/2019	RESMED INC	HEALTH CARE	42,840.000	761152107	RMD	US7611521078	2732903
12/31/2019	RESOLUTE FOREST PRODUCTS INC	FOREST PRODUCTS & PAPER	42,977.000	76117W109	RFP	US76117W1099	B87SJM7
12/31/2019	RESIDEO TECHNOLOGIES INC	WHOLESALE DIST	97,041.000	76118Y104	REZI	US76118Y1047	BFD1TJ6
12/31/2019	RESIDEO TECHNOLOGIES INC	WHOLESALE DIST	49,177.000	76118Y104	REZI	US76118Y1047	BFD1TJ6
12/31/2019	RESOURCES CONNECTION INC	COMMERCIAL SERVICES	15,166.000	76122Q105	RECN	US76122Q1058	2697853
12/31/2019	RESOURCES CONNECTION INC	COMMERCIAL SERVICES	22,351.000	76122Q105	RECN	US76122Q1058	2697853
12/31/2019	RETROPHIN INC	BIOTECHNOLOGY	22,043.000	761299106	RTRX	US7612991064	B95XCC2
12/31/2019	RETAIL OPPORTUNITY INVESTMENTS	EQUITY REIT (REAL ESTATE INVE	62,517.000	76131N101	ROIC	US76131N1019	B28YD08
12/31/2019	RETAIL PROPERTIES OF AMERICA I	EQUITY REIT (REAL ESTATE INVE	111,766.000	76131V202	RPAI	US76131V2025	B7QR337
12/31/2019	REVANCE THERAPEUTICS INC	PHARMACEUTICALS	19,462.000	761330109	RVNC	US7613301099	BJFSR99
12/31/2019	RESTORBIO INC	BIOTECHNOLOGY	3,700.000	76133L103	TORC	US76133L1035	BFFXYN9
12/31/2019	RETAIL VALUE INC	EQUITY REIT (REAL ESTATE INVE	4,787.000	76133Q102	RVI	US76133Q1022	BD6R191
12/31/2019	RETAIL VALUE INC	EQUITY REIT (REAL ESTATE INVE	9,977.000	76133Q102	RVI	US76133Q1022	BD6R191
12/31/2019	REVLON INC	COSMETICS/PERSONAL CARE	4,000.000	761525609	REV	US7615256093	2750024
12/31/2019	REX AMERICAN RESOURCES CORP	ENERGY - ALTERNATE SOURCES	2,727.000	761624105	REX	US7616241052	2063670
12/31/2019	REX AMERICAN RESOURCES CORP	ENERGY - ALTERNATE SOURCES	1,987.000	761624105	REX	US7616241052	2063670
12/31/2019	REXNORD CORP	METAL FABRICATION/HARDWAR	301,380.000	76169B102	RXN	US76169B1026	B4NPMX6
12/31/2019	REXNORD CORP	METAL FABRICATION/HARDWAR	12,386.000	76169B102	RXN	US76169B1026	B4NPMX6
12/31/2019	REXNORD CORP	METAL FABRICATION/HARDWAR	57,335.000	76169B102	RXN	US76169B1026	B4NPMX6
12/31/2019	REXFORD INDUSTRIAL REALTY INC	EQUITY REIT (REAL ESTATE INVE	57,722.000	76169C100	REXR	US76169C1009	BC9ZHL9
12/31/2019	RHYTHM PHARMACEUTICALS INC	PHARMACEUTICALS	15,767.000	76243J105	RYTM	US76243J1051	BF2YWG4
12/31/2019	RHYTHM PHARMACEUTICALS INC	PHARMACEUTICALS	10,152.000	76243J105	RYTM	US76243J1051	BF2YWG4
12/31/2019	RIBBON COMMUNICATIONS INC	TELECOMMUNICATIONS	46,292.000	762544104	RBBN	US7625441040	BD2BLX1
12/31/2019	RIBBON COMMUNICATIONS INC	TELECOMMUNICATIONS	25,600.000	762544104	RBBN	US7625441040	BD2BLX1
12/31/2019	RICHARDSON ELECTRONICS LTD/UNI	SEMICONDUCTORS	7,564.000	763165107	RELL	US7631651079	2736109
12/31/2019	RIGEL PHARMACEUTICALS INC	BIOTECHNOLOGY	81,700.000	766559603	RIGL	US7665596034	2833936
12/31/2019	RIGNET INC	TELECOMMUNICATIONS	6,800.000	766582100	RNET	US7665821002	B3WSNV4
12/31/2019	RIMINI STREET INC	COMPUTERS	4,800.000	76674Q107	RMNI	US76674Q1076	BDD0HG2
12/31/2019	RING ENERGY INC	OIL & GAS	27,900.000	76680V108	REI	US76680V1089	B1TGYD6
12/31/2019	RING ENERGY INC	OIL & GAS	32,284.000	76680V108	REI	US76680V1089	B1TGYD6
12/31/2019	RITE AID CORP	RETAIL	27,094.000	767754872	RAD	US7677548726	BJNQGL0
12/31/2019	RIVERVIEW BANCORP INC	SAVINGS & LOANS	11,492.000	769397100	RVSB	US7693971001	2117920
12/31/2019	RIVERVIEW BANCORP INC	SAVINGS & LOANS	10,300.000	769397100	RVSB	US7693971001	2117920
12/31/2019	ROBERT HALF INTERNATIONAL INC	COMMERCIAL SERVICES	4,462.000	770323103	RHI	US7703231032	2110703
12/31/2019	ROBERT HALF INTERNATIONAL INC	COMMERCIAL SERVICES	36,420.000	770323103	RHI	US7703231032	2110703
12/31/2019	ROCKET PHARMACEUTICALS INC	BIOTECHNOLOGY	12,073.000	77313F106	RCKT	US77313F1066	BDFKQ07
12/31/2019	ROCKET PHARMACEUTICALS INC	BIOTECHNOLOGY	27,140.000	77313F106	RCKT	US77313F1066	BDFKQ07

12/31/2019	ROCKWELL AUTOMATION INC	MACHINERY - DIVERSIFIED	35,848.000	773903109	ROK	US7739031091	2754060
12/31/2019	ROCKWELL AUTOMATION INC	MACHINERY - DIVERSIFIED	4,565.000	773903109	ROK	US7739031091	2754060
12/31/2019	ROCKWELL MEDICAL INC	HEALTH CARE	23,100.000	774374102	RMTI	US7743741024	2142494
12/31/2019	ROCKY BRANDS INC	APPAREL	3,300.000	774515100	RCKY	US7745151008	2746915
12/31/2019	ROCKY BRANDS INC	APPAREL	4,269.000	774515100	RCKY	US7745151008	2746915
12/31/2019	ROGERS CORP	CHEMICALS	8,801.000	775133101	ROG	US7751331015	2746700
12/31/2019	ROGERS CORP	CHEMICALS	4,861.000	775133101	ROG	US7751331015	2746700
12/31/2019	ROLLINS INC	COMMERCIAL SERVICES	43,360.000	775711104	ROL	US7757111049	2747305
12/31/2019	ROLLINS INC	COMMERCIAL SERVICES	291,647.000	775711104	ROL	US7757111049	2747305
12/31/2019	ROPER TECHNOLOGIES INC	ELECTRONICS	30,878.000	776696106	ROP	US7766961061	2749602
12/31/2019	ROPER TECHNOLOGIES INC	ELECTRONICS	39,170.000	776696106	ROP	US7766961061	2749602
12/31/2019	ROSETTA STONE INC	COMMERCIAL SERVICES	10,146.000	777780107	RST	US7777801074	B3VVMW8
12/31/2019	ROSS STORES INC	RETAIL	109,824.000	778296103	ROST	US7782961038	2746711
12/31/2019	ROYAL GOLD INC	MINING	51,826.000	780287108	RGLD	US7802871084	2755706
12/31/2019	RUBICON PROJECT INC/THE	INTERNET	20,235.000	78112V102	RUBI	US78112V1026	BKXNFW2
12/31/2019	RUBICON PROJECT INC/THE	INTERNET	13,514.000	78112V102	RUBI	US78112V1026	BKXNFW2
12/31/2019	RUBIUS THERAPEUTICS INC	BIOTECHNOLOGY	17,343.000	78116T103	RUBY	US78116T1034	BDD1B07
12/31/2019	RUSH ENTERPRISES INC	RETAIL	15,296.000	781846209	RUSHA	US7818462092	2966876
12/31/2019	RUSH ENTERPRISES INC	RETAIL	16,415.000	781846209	RUSHA	US7818462092	2966876
12/31/2019	RUSH ENTERPRISES INC	RETAIL	209,229.000	781846209	RUSHA	US7818462092	2966876
12/31/2019	RUSH ENTERPRISES INC	RETAIL	2,200.000	781846308	RUSHB	US7818463082	2966865
12/31/2019	RUTH'S HOSPITALITY GROUP INC	RETAIL	14,698.000	783332109	RUTH	US7833321091	B0G4KC7
12/31/2019	RYDER SYSTEM INC	TRANSPORTATION	22,081.000	783549108	R	US7835491082	2760669
12/31/2019	RYDER SYSTEM INC	TRANSPORTATION	42,107.000	783549108	R	US7835491082	2760669
12/31/2019	RYERSON HOLDING CORP	METAL FABRICATION/HARDWAR	6,856.000	783754104	RYI	US7837541041	B3TPPZ6
12/31/2019	RYERSON HOLDING CORP	METAL FABRICATION/HARDWAR	7,700.000	783754104	RYI	US7837541041	B3TPPZ6
12/31/2019	RYMAN HOSPITALITY PROPERTIES I	EQUITY REIT (REAL ESTATE INVE	22,499.000	78377T107	RHP	US78377T1079	B8QV5C9
12/31/2019	S&T BANCORP INC	BANKS	18,918.000	783859101	STBA	US7838591011	2781109
12/31/2019	S&T BANCORP INC	BANKS	13,457.000	783859101	STBA	US7838591011	2781109
12/31/2019	S&P GLOBAL INC	COMMERCIAL SERVICES	73,689.000	78409V104	SPGI	US78409V1044	BYV2325
12/31/2019	SBA COMMUNICATIONS CORP	EQUITY REIT (REAL ESTATE INVE	33,826.000	78410G104	SBAC	US78410G1040	BZ6TS23
12/31/2019	SEI INVESTMENTS CO	DIVERSIFIED FINANCIAL SERVI	99,713.000	784117103	SEIC	US7841171033	2793610
12/31/2019	SEACOR MARINE HOLDINGS INC	COMMERCIAL SERVICES	8,000.000	78413P101	SMHI	US78413P1012	BDR7T18
12/31/2019	SEACOR MARINE HOLDINGS INC	COMMERCIAL SERVICES	14,688.000	78413P101	SMHI	US78413P1012	BDR7T18
12/31/2019	SB ONE BANCORP	BANKS	3,500.000	78413T103	SBBX	US78413T1034	BFMFLB5
12/31/2019	SJW GROUP	WATER	12,355.000	784305104	SJW	US7843051043	2811932
12/31/2019	SL GREEN REALTY CORP	EQUITY REIT (REAL ESTATE INVE	43,162.000	78440X101	SLG	US78440X1019	2096847
12/31/2019	SL GREEN REALTY CORP	EQUITY REIT (REAL ESTATE INVE	25,743.000	78440X101	SLG	US78440X1019	2096847
12/31/2019	SLM CORP	DIVERSIFIED FINANCIAL SERVI	333,566.000	78442P106	SLM	US78442P1066	2101967
12/31/2019	SLM CORP	DIVERSIFIED FINANCIAL SERVI	25,069.000	78442P106	SLM	US78442P1066	2101967
12/31/2019	SM ENERGY CO	OIL & GAS	51,505.000	78454L100	SM	US78454L1008	2764188
12/31/2019	SM ENERGY CO	OIL & GAS	64,944.000	78454L100	SM	US78454L1008	2764188
12/31/2019	SPX CORP	MACHINERY - CONSTR & MINING	22,047.000	784635104	SPXC	US7846351044	2787185
12/31/2019	SPS COMMERCE INC	SOFTWARE	18,216.000	78463M107	SPSC	US78463M1071	B57VWJ3
12/31/2019	SP PLUS CORP	COMMERCIAL SERVICES	10,093.000	78469C103	SP	US78469C1036	BH2QZH6
12/31/2019	SP PLUS CORP	COMMERCIAL SERVICES	11,519.000	78469C103	SP	US78469C1036	BH2QZH6

12/31/2019	SPX FLOW INC	MACHINERY - DIVERSIFIED	20,880.000	78469X107	FLOW	US78469X1072	BYMN2T7
12/31/2019	SPX FLOW INC	MACHINERY - DIVERSIFIED	17,687.000	78469X107	FLOW	US78469X1072	BYMN2T7
12/31/2019	SPX FLOW INC	MACHINERY - DIVERSIFIED	200,910.000	78469X107	FLOW	US78469X1072	BYMN2T7
12/31/2019	SRC ENERGY INC	OIL & GAS	157,757.000	78470V108	SRCI	US78470V1089	BD8ZX20
12/31/2019	SRC ENERGY INC	OIL & GAS	123,119.000	78470V108	SRCI	US78470V1089	BD8ZX20
12/31/2019	SVB FINANCIAL GROUP	BANKS	15,417.000	78486Q101	SIVB	US78486Q1013	2808053
12/31/2019	SVB FINANCIAL GROUP	BANKS	1,950.000	78486Q101	SIVB	US78486Q1013	2808053
12/31/2019	SVMK INC	SOFTWARE	464,591.000	78489X103	SVMK	US78489X1037	BDZ2YT8
12/31/2019	SVMK INC	SOFTWARE	39,854.000	78489X103	SVMK	US78489X1037	BDZ2YT8
12/31/2019	SABRA HEALTH CARE REIT INC	EQUITY REIT (REAL ESTATE INVE	65,863.000	78573L106	SBRA	US78573L1061	B5NLBP6
12/31/2019	SABRA HEALTH CARE REIT INC	EQUITY REIT (REAL ESTATE INVE	153,047.000	78573L106	SBRA	US78573L1061	B5NLBP6
12/31/2019	SABRA HEALTH CARE REIT INC	EQUITY REIT (REAL ESTATE INVE	92,614.000	78573L106	SBRA	US78573L1061	B5NLBP6
12/31/2019	SABRE CORP	COMMERCIAL SERVICES	216,404.000	78573M104	SABR	US78573M1045	BLLHH27
12/31/2019	SAFEGUARD SCIENTIFICS INC	VENTURE CAPITAL	9,400.000	786449207	SFE	US7864492076	2766902
12/31/2019	SAFEHOLD INC	REAL ESTATE MANAGEMENT & C	3,800.000	78645L100	SAFE	US78645L1008	BJ50QH6
12/31/2019	SAFETY INSURANCE GROUP INC	INSURANCE	5,652.000	78648T100	SAFT	US78648T1007	2958538
12/31/2019	SAFETY INSURANCE GROUP INC	INSURANCE	7,464.000	78648T100	SAFT	US78648T1007	2958538
12/31/2019	SAGA COMMUNICATIONS INC	MEDIA	1,900.000	786598300	SGA	US7865983008	2767013
12/31/2019	SAGA COMMUNICATIONS INC	MEDIA	2,374.000	786598300	SGA	US7865983008	2767013
12/31/2019	SAGE THERAPEUTICS INC	BIOTECHNOLOGY	42,057.000	78667J108	SAGE	US78667J1088	BP4GNK9
12/31/2019	SAIA INC	TRANSPORTATION	10,140.000	78709Y105	SAIA	US78709Y1055	2982399
12/31/2019	SAIA INC	TRANSPORTATION	12,406.000	78709Y105	SAIA	US78709Y1055	2982399
12/31/2019	SAILPOINT TECHNOLOGIES HOLDING	SOFTWARE	43,213.000	78781P105	SAIL	US78781P1057	BD390V5
12/31/2019	SAILPOINT TECHNOLOGIES HOLDING	SOFTWARE	239,975.000	78781P105	SAIL	US78781P1057	BD390V5
12/31/2019	ST JOE CO/THE	LODGING	17,100.000	790148100	JOE	US7901481009	2768663
12/31/2019	SALEM MEDIA GROUP INC	MEDIA	9,037.000	794093104	SALM	US7940931048	2433682
12/31/2019	SALESFORCE.COM INC	SOFTWARE	265,609.000	79466L302	CRM	US79466L3024	2310525
12/31/2019	SALESFORCE.COM INC	SOFTWARE	31,618.000	79466L302	CRM	US79466L3024	2310525
12/31/2019	SALLY BEAUTY HOLDINGS INC	RETAIL	91,912.000	79546E104	SBH	US79546E1047	B1GZ005
12/31/2019	SALLY BEAUTY HOLDINGS INC	RETAIL	61,345.000	79546E104	SBH	US79546E1047	B1GZ005
12/31/2019	SANDERSON FARMS INC	FOOD PROCESSING	10,298.000	800013104	SAFM	US8000131040	2774336
12/31/2019	SANDERSON FARMS INC	FOOD PROCESSING	9,938.000	800013104	SAFM	US8000131040	2774336
12/31/2019	SANDERSON FARMS INC	FOOD PROCESSING	32,043.000	800013104	SAFM	US8000131040	2774336
12/31/2019	SANDERSON FARMS INC	FOOD PROCESSING	15,579.000	800013104	SAFM	US8000131040	2774336
12/31/2019	SANDRIDGE ENERGY INC	OIL & GAS	14,900.000	80007P869	SD	US80007P8692	BD1XH30
12/31/2019	SANDRIDGE ENERGY INC	OIL & GAS	22,922.000	80007P869	SD	US80007P8692	BD1XH30
12/31/2019	SANDY SPRING BANCORP INC	BANKS	19,583.000	800363103	SASR	US8003631038	2148254
12/31/2019	SANDY SPRING BANCORP INC	BANKS	18,656.000	800363103	SASR	US8003631038	2148254
12/31/2019	JOHN B SANFILIPPO & SON INC	FOOD PROCESSING	4,458.000	800422107	JBSS	US8004221078	2772998
12/31/2019	JOHN B SANFILIPPO & SON INC	FOOD PROCESSING	4,624.000	800422107	JBSS	US8004221078	2772998
12/31/2019	SANGAMO THERAPEUTICS INC	BIOTECHNOLOGY	56,765.000	800677106	SGMO	US8006771062	2573083
12/31/2019	SANGAMO THERAPEUTICS INC	BIOTECHNOLOGY	404,295.000	800677106	SGMO	US8006771062	2573083
12/31/2019	SANMINA CORP	ELECTRONICS	33,101.000	801056102	SANM	US8010561020	B92RRW2
12/31/2019	SANMINA CORP	ELECTRONICS	44,460.000	801056102	SANM	US8010561020	B92RRW2
12/31/2019	SANTANDER CONSUMER USA HOLDING	DIVERSIFIED FINANCIAL SERVI	97,615.000	80283M101	SC	US80283M1018	BJ0KZ85
12/31/2019	SAREPTA THERAPEUTICS INC	PHARMACEUTICALS	28,654.000	803607100	SRPT	US8036071004	B8DPDT7

12/31/2019	SAUL CENTERS INC	EQUITY REIT (REAL ESTATE INVE	6,005.000	804395101	BFS	US8043951016	2777777
12/31/2019	SAVARA INC	BIOTECHNOLOGY	13,900.000	805111101	SVRA	US8051111016	BYXGN81
12/31/2019	SCANSOURCE INC	WHOLESALE DIST	12,818.000	806037107	SCSC	US8060371072	2767756
12/31/2019	SCANSOURCE INC	WHOLESALE DIST	12,543.000	806037107	SCSC	US8060371072	2767756
12/31/2019	HENRY SCHEIN INC	HEALTH CARE	5,634.000	806407102	HSIC	US8064071025	2416962
12/31/2019	HENRY SCHEIN INC	HEALTH CARE	42,714.000	806407102	HSIC	US8064071025	2416962
12/31/2019	SCHNITZER STEEL INDUSTRIES INC	STEEL	17,306.000	806882106	SCHN	US8068821060	2821298
12/31/2019	SCHNITZER STEEL INDUSTRIES INC	STEEL	13,331.000	806882106	SCHN	US8068821060	2821298
12/31/2019	SCHNEIDER NATIONAL INC	TRANSPORTATION	32,049.000	80689H102	SNDR	US80689H1023	BYVN953
12/31/2019	SCHOLASTIC CORP	MEDIA	15,737.000	807066105	SCHL	US8070661058	2779234
12/31/2019	SCHOLASTIC CORP	MEDIA	13,361.000	807066105	SCHL	US8070661058	2779234
12/31/2019	SCHOLAR ROCK HOLDING CORP	BIOTECHNOLOGY	7,580.000	80706P103	SRRK	US80706P1030	BFZQ0L8
12/31/2019	SCHOLAR ROCK HOLDING CORP	BIOTECHNOLOGY	21,045.000	80706P103	SRRK	US80706P1030	BFZQ0L8
12/31/2019	CHARLES SCHWAB CORP/THE	DIVERSIFIED FINANCIAL SERVI	44,447.000	808513105	SCHW	US8085131055	2779397
12/31/2019	CHARLES SCHWAB CORP/THE	DIVERSIFIED FINANCIAL SERVI	342,829.000	808513105	SCHW	US8085131055	2779397
12/31/2019	SCHWEITZER-MAUDUIT INTERNATION	FOREST PRODUCTS & PAPER	15,751.000	808541106	SWM	US8085411069	2782038
12/31/2019	SCHWEITZER-MAUDUIT INTERNATION	FOREST PRODUCTS & PAPER	12,549.000	808541106	SWM	US8085411069	2782038
12/31/2019	SCIENCE APPLICATIONS INTERNATI	COMPUTERS	31,259.000	808625107	SAIC	US8086251076	BDTZZG7
12/31/2019	SCIENCE APPLICATIONS INTERNATI	COMPUTERS	38,768.000	808625107	SAIC	US8086251076	BDTZZG7
12/31/2019	SCIENTIFIC GAMES CORP	ENTERTAINMENT	42,734.000	80874P109	SGMS	US80874P1093	2919290
12/31/2019	SCIENTIFIC GAMES CORP	ENTERTAINMENT	26,310.000	80874P109	SGMS	US80874P1093	2919290
12/31/2019	SCOTTS MIRACLE-GRO CO/THE	HOUSEWARES	31,306.000	810186106	SMG	US8101861065	2781518
12/31/2019	EW SCRIPPS CO/THE	MEDIA	41,773.000	811054402	SSP	US8110544025	2862532
12/31/2019	EW SCRIPPS CO/THE	MEDIA	22,972.000	811054402	SSP	US8110544025	2862532
12/31/2019	SCULPTOR CAPITAL MANAGEMENT IN	DIVERSIFIED FINANCIAL SERVI	4,215.000	811246107	SCU	US8112461079	BJXP1K1
12/31/2019	SEABOARD CORP	FOOD PROCESSING	288.000	811543107	SEB	US8115431079	2786687
12/31/2019	SEACHANGE INTERNATIONAL INC	SOFTWARE	19,846.000	811699107	SEAC	US8116991071	2803649
12/31/2019	SEACOAST BANKING CORP OF FLORI	BANKS	23,397.000	811707801	SBCF	US8117078019	BH65L93
12/31/2019	SEACOAST BANKING CORP OF FLORI	BANKS	17,295.000	811707801	SBCF	US8117078019	BH65L93
12/31/2019	SEACOAST BANKING CORP OF FLORI	BANKS	313,735.000	811707801	SBCF	US8117078019	BH65L93
12/31/2019	SEACOR HOLDINGS INC	TRANSPORTATION	12,819.000	811904101	CKH	US8119041015	2797838
12/31/2019	SEACOR HOLDINGS INC	TRANSPORTATION	8,711.000	811904101	CKH	US8119041015	2797838
12/31/2019	SEALED AIR CORP	PACKAGING PRODUCTS	49,638.000	81211K100	SEE	US81211K1007	2232793
12/31/2019	SEASPINE HOLDINGS CORP	HEALTH CARE	7,374.000	81255T108	SPNE	US81255T1088	BZ0XXD7
12/31/2019	SEATTLE GENETICS INC	BIOTECHNOLOGY	50,617.000	812578102	SGEN	US8125781026	2738127
12/31/2019	SEAWORLD ENTERTAINMENT INC	ENTERTAINMENT	29,064.000	81282V100	SEAS	US81282V1008	B84KWJ4
12/31/2019	SECUREWORKS CORP	COMPUTERS	4,200.000	81374A105	SCWX	US81374A1051	BZB13V8
12/31/2019	SELECT INTERIOR CONCEPTS INC	BUILDING MATERIALS	7,443.000	816120307	SIC	US8161203075	BG85PB4
12/31/2019	SELECT INTERIOR CONCEPTS INC	BUILDING MATERIALS	3,053.000	816120307	SIC	US8161203075	BG85PB4
12/31/2019	SELECT ENERGY SERVICES INC	OIL & GAS SERVICES	23,360.000	81617J301	WTTR	US81617J3014	BDHSL5
12/31/2019	SELECT ENERGY SERVICES INC	OIL & GAS SERVICES	35,182.000	81617J301	WTTR	US81617J3014	BDHSL5
12/31/2019	SELECT BANCORP INC	BANKS	7,713.000	81617L108	SLCT	US81617L1089	BPHCTK6
12/31/2019	SELECT MEDICAL HOLDINGS CORP	HEALTH CARE SERVICES	57,807.000	81619Q105	SEM	US81619Q1058	B4MF0Q6
12/31/2019	SELECT MEDICAL HOLDINGS CORP	HEALTH CARE SERVICES	53,524.000	81619Q105	SEM	US81619Q1058	B4MF0Q6
12/31/2019	SELECTIVE INSURANCE GROUP INC	INSURANCE	29,277.000	816300107	SIGI	US8163001071	2766173
12/31/2019	SELECTIVE INSURANCE GROUP INC	INSURANCE	46,935.000	816300107	SIGI	US8163001071	2766173

12/31/2019	SELECTIVE INSURANCE GROUP INC	INSURANCE	15,356.000	816300107	SIGI	US8163001071	2766173
12/31/2019	SEMTECH CORP	SEMICONDUCTORS	52,317.000	816850101	SMTC	US8168501018	2795542
12/31/2019	SEMTECH CORP	SEMICONDUCTORS	31,565.000	816850101	SMTC	US8168501018	2795542
12/31/2019	SEMPRA ENERGY	ELECTRIC	10,264.000	816851109	SRE	US8168511090	2138158
12/31/2019	SEMPRA ENERGY	ELECTRIC	84,385.000	816851109	SRE	US8168511090	2138158
12/31/2019	SENECA FOODS CORP	FOOD PROCESSING	4,906.000	817070501	SENEA	US8170705011	2781626
12/31/2019	SENECA FOODS CORP	FOOD PROCESSING	3,500.000	817070501	SENEA	US8170705011	2781626
12/31/2019	SENIOR HOUSING PROPERTIES TRUS	EQUITY REIT (REAL ESTATE INVE	124,170.000	81721M109	DHC	US81721M1099	2501631
12/31/2019	SENIOR HOUSING PROPERTIES TRUS	EQUITY REIT (REAL ESTATE INVE	109,951.000	81721M109	DHC	US81721M1099	2501631
12/31/2019	SENIOR HOUSING PROPERTIES TRUS	EQUITY REIT (REAL ESTATE INVE	187,970.000	81721M109	DHC	US81721M1099	2501631
12/31/2019	SENSIENT TECHNOLOGIES CORP	CHEMICALS	33,437.000	81725T100	SXT	US81725T1007	2923741
12/31/2019	SENSIENT TECHNOLOGIES CORP	CHEMICALS	21,000.000	81725T100	SXT	US81725T1007	2923741
12/31/2019	SENSEONICS HOLDINGS INC	PHARMACEUTICALS	41,500.000	81727U105	SENS	US81727U1051	BYQNYR5
12/31/2019	SERES THERAPEUTICS INC	PHARMACEUTICALS	10,000.000	81750R102	MCRB	US81750R1023	BYNQNP8
12/31/2019	SERITAGE GROWTH PROPERTIES	EQUITY REIT (REAL ESTATE INVE	17,190.000	81752R100	SRG	US81752R1005	BZ0HC54
12/31/2019	SERVICE CORP INTERNATIONAL/US	COMMERCIAL SERVICES	144,421.000	817565104	SCI	US8175651046	2797560
12/31/2019	SERVICE PROPERTIES TRUST	EQUITY REIT (REAL ESTATE INVE	130,027.000	81761L102	SVC	US81761L1026	BKRT1C8
12/31/2019	SERVICE PROPERTIES TRUST	EQUITY REIT (REAL ESTATE INVE	86,124.000	81761L102	SVC	US81761L1026	BKRT1C8
12/31/2019	SERVICENOW INC	SOFTWARE	55,820.000	81762P102	NOW	US81762P1021	B80NXX8
12/31/2019	SERVISFIRST BANCSHARES INC	BANKS	23,675.000	81768T108	SFBS	US81768T1088	BMH0MP5
12/31/2019	SHAKE SHACK INC	RETAIL	14,672.000	819047101	SHAK	US8190471016	BV0LCR0
12/31/2019	SHENANDOAH TELECOMMUNICATIONS	TELECOMMUNICATIONS	23,758.000	82312B106	SHEN	US82312B1061	2676692
12/31/2019	SHERWIN-WILLIAMS CO/THE	CHEMICALS	24,585.000	824348106	SHW	US8243481061	2804211
12/31/2019	SHILOH INDUSTRIES INC	STEEL	13,700.000	824543102	SHLO	US8245431023	2804556
12/31/2019	SHOE CARNIVAL INC	RETAIL	6,807.000	824889109	SCVL	US8248891090	2805474
12/31/2019	SHOE CARNIVAL INC	RETAIL	4,776.000	824889109	SCVL	US8248891090	2805474
12/31/2019	SHOCKWAVE MEDICAL INC	HEALTH CARE	78,792.000	82489T104	SWAV	US82489T1043	BHLNZ89
12/31/2019	SHOCKWAVE MEDICAL INC	HEALTH CARE	10,397.000	82489T104	SWAV	US82489T1043	BHLNZ89
12/31/2019	SHORE BANCSHARES INC	BANKS	6,100.000	825107105	SHBI	US8251071051	2748869
12/31/2019	SHORE BANCSHARES INC	BANKS	3,383.000	825107105	SHBI	US8251071051	2748869
12/31/2019	SHOTSPOTTER INC	COMMERCIAL SERVICES	3,600.000	82536T107	SSTI	US82536T1079	BF1STB1
12/31/2019	SHUTTERSTOCK INC	INTERNET	9,610.000	825690100	SSTK	US8256901005	B7ZR219
12/31/2019	SI-BONE INC	HEALTH CARE SERVICES	4,065.000	825704109	SIBN	US8257041090	BZ0WN34
12/31/2019	SIEBERT FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVI	3,600.000	826176109	SIEB	US8261761097	2799384
12/31/2019	SIERRA BANCORP	BANKS	6,900.000	82620P102	BSRR	US82620P1021	2586315
12/31/2019	SIERRA BANCORP	BANKS	7,562.000	82620P102	BSRR	US82620P1021	2586315
12/31/2019	SIENTRA INC	HEALTH CARE	11,300.000	82621J105	SIEN	US82621J1051	BRTNNX2
12/31/2019	SIFCO INDUSTRIES INC	AEROSPACE/DEFENSE	2,519.000	826546103	SIF	US8265461033	2807500
12/31/2019	SIGNATURE BANK/NEW YORK NY	BANKS	42,658.000	82669G104	SBNY	US82669G1040	B00JQL9
12/31/2019	SIGNATURE BANK/NEW YORK NY	BANKS	41,500.000	82669G104	SBNY	US82669G1040	B00JQL9
12/31/2019	SIGNATURE BANK/NEW YORK NY	BANKS	1,982.000	82669G104	SBNY	US82669G1040	B00JQL9
12/31/2019	SIGA TECHNOLOGIES INC	PHARMACEUTICALS	25,300.000	826917106	SIGA	US8269171067	2107437
12/31/2019	SILICON LABORATORIES INC	SEMICONDUCTORS	34,270.000	826919102	SLAB	US8269191024	2568131
12/31/2019	SILICON LABORATORIES INC	SEMICONDUCTORS	20,909.000	826919102	SLAB	US8269191024	2568131
12/31/2019	SILGAN HOLDINGS INC	PACKAGING PRODUCTS	61,197.000	827048109	SLGN	US8270481091	2809324
12/31/2019	SILK ROAD MEDICAL INC	HEALTH CARE	5,233.000	82710M100	SILK	US82710M1009	BGHVXJ7

12/31/2019	SILVERCREST ASSET MANAGEMENT G	DIVERSIFIED FINANCIAL SERVICI	4,000.000	828359109	SAMG	US8283591092	B8XBPS8
12/31/2019	SILVERBOW RESOURCES INC	OIL & GAS	2,918.000	82836G102	SBOW	US82836G1022	BDGKSC2
12/31/2019	SILVERBOW RESOURCES INC	OIL & GAS	3,400.000	82836G102	SBOW	US82836G1022	BDGKSC2
12/31/2019	SIMMONS FIRST NATIONAL CORP	BANKS	52,020.000	828730200	SFNC	US8287302009	2810133
12/31/2019	SIMMONS FIRST NATIONAL CORP	BANKS	47,636.000	828730200	SFNC	US8287302009	2810133
12/31/2019	SIMON PROPERTY GROUP INC	EQUITY REIT (REAL ESTATE INVE	92,150.000	828806109	SPG	US8288061091	2812452
12/31/2019	SIMPLY GOOD FOODS CO/THE	FOOD PROCESSING	37,531.000	82900L102	SMPL	US82900L1026	BF27XF9
12/31/2019	SIMPLY GOOD FOODS CO/THE	FOOD PROCESSING	24,024.000	82900L102	SMPL	US82900L1026	BF27XF9
12/31/2019	SIMPSON MANUFACTURING CO INC	BUILDING MATERIALS	21,794.000	829073105	SSD	US8290731053	2809250
12/31/2019	SIMULATIONS PLUS INC	SOFTWARE	5,600.000	829214105	SLP	US8292141053	2122560
12/31/2019	SINCLAIR BROADCAST GROUP INC	MEDIA	12,413.000	829226109	SBGI	US8292261091	2799351
12/31/2019	SITE CENTERS CORP	EQUITY REIT (REAL ESTATE INVE	94,098.000	82981J109	SITC	US82981J1097	BGL0KF5
12/31/2019	SITEONE LANDSCAPE SUPPLY INC	WHOLESALE DIST	21,224.000	82982L103	SITE	US82982L1035	BYQ7X81
12/31/2019	SITEONE LANDSCAPE SUPPLY INC	WHOLESALE DIST	33,609.000	82982L103	SITE	US82982L1035	BYQ7X81
12/31/2019	SIX FLAGS ENTERTAINMENT CORP	ENTERTAINMENT	62,109.000	83001A102	SIX	US83001A1025	B43VKB8
12/31/2019	SKECHERS U.S.A. INC	APPAREL	105,809.000	830566105	SKX	US8305661055	2428042
12/31/2019	SKECHERS U.S.A. INC	APPAREL	166,563.000	830566105	SKX	US8305661055	2428042
12/31/2019	SKECHERS U.S.A. INC	APPAREL	2,726.000	830566105	SKX	US8305661055	2428042
12/31/2019	SKYLINE CHAMPION CORP	HOME BUILDERS	3,119.000	830830105	SKY	US8308301055	2814005
12/31/2019	SKYLINE CHAMPION CORP	HOME BUILDERS	26,610.000	830830105	SKY	US8308301055	2814005
12/31/2019	SKYLINE CHAMPION CORP	HOME BUILDERS	290,361.000	830830105	SKY	US8308301055	2814005
12/31/2019	SKYWEST INC	AIRLINES	25,677.000	830879102	SKYW	US8308791024	2814210
12/31/2019	SKYWEST INC	AIRLINES	27,961.000	830879102	SKYW	US8308791024	2814210
12/31/2019	SKYWORKS SOLUTIONS INC	SEMICONDUCTORS	50,003.000	83088M102	SWKS	US83088M1027	2961053
12/31/2019	SLEEP NUMBER CORP	HOME FURNISHINGS	13,402.000	83125X103	SNBR	US83125X1037	BF4HN46
12/31/2019	AO SMITH CORP	MISC MANUFACTURER	42,731.000	831865209	AOS	US8318652091	2816023
12/31/2019	SMARTFINANCIAL INC	BANKS	4,076.000	83190L208	SMBK	US83190L2088	BYVYKX1
12/31/2019	SMARTFINANCIAL INC	BANKS	5,500.000	83190L208	SMBK	US83190L2088	BYVYKX1
12/31/2019	SMART SAND INC	OIL & GAS SERVICES	10,800.000	83191H107	SND	US83191H1077	BYXM5L6
12/31/2019	SMART SAND INC	OIL & GAS SERVICES	3,292.000	83191H107	SND	US83191H1077	BYXM5L6
12/31/2019	SMARTSHEET INC	SOFTWARE	66,458.000	83200N103	SMAR	US83200N1037	BFZND98
12/31/2019	SMTC CORP	ELECTRONICS	709.000	832682207	SMTX	US8326822074	B0339R5
12/31/2019	JM SMUCKER CO/THE	FOOD PROCESSING	33,797.000	832696405	SJM	US8326964058	2951452
12/31/2019	SNAP-ON INC	HAND/MACHINE TOOLS	15,954.000	833034101	SNA	US8330341012	2818740
12/31/2019	SNAP-ON INC	HAND/MACHINE TOOLS	16,020.000	833034101	SNA	US8330341012	2818740
12/31/2019	SOLAR CAPITAL LTD	BUSINESS DEVELOPMENT COMF	330,767.000	83413U100	SLRC	US83413U1007	B61FRC6
12/31/2019	SOLAREEDGE TECHNOLOGIES INC	ENERGY - ALTERNATE SOURCES	38,409.000	83417M104	SEDG	US83417M1045	BWC52Q6
12/31/2019	SOLARIS OILFIELD INFRASTRUCTUR	OIL & GAS SERVICES	13,639.000	83418M103	SOI	US83418M1036	BD93QN5
12/31/2019	SOLARIS OILFIELD INFRASTRUCTUR	OIL & GAS SERVICES	7,749.000	83418M103	SOI	US83418M1036	BD93QN5
12/31/2019	SOLID BIOSCIENCES INC	BIOTECHNOLOGY	5,900.000	83422E105	SLDB	US83422E1055	BFFXYQ2
12/31/2019	SONIC AUTOMOTIVE INC	RETAIL	11,700.000	83545G102	SAH	US83545G1022	2125246
12/31/2019	SONIC AUTOMOTIVE INC	RETAIL	15,093.000	83545G102	SAH	US83545G1022	2125246
12/31/2019	SONOCO PRODUCTS CO	PACKAGING PRODUCTS	79,090.000	835495102	SON	US8354951027	2821395
12/31/2019	SONOCO PRODUCTS CO	PACKAGING PRODUCTS	12,660.000	835495102	SON	US8354951027	2821395
12/31/2019	SONOS INC	HOME FURNISHINGS	28,305.000	83570H108	SONO	US83570H1086	BYWPZW7
12/31/2019	SORRENTO THERAPEUTICS INC	BIOTECHNOLOGY	58,266.000	83587F202	SRNE	US83587F2020	BCT5QQ7

12/31/2019	SOUTH JERSEY INDUSTRIES INC	GAS	48,698.000	838518108	SJI	US8385181081	2825933
12/31/2019	SOUTH STATE CORP	BANKS	19,694.000	840441109	SSB	US8404411097	BNFX071
12/31/2019	SOUTH STATE CORP	BANKS	19,447.000	840441109	SSB	US8404411097	BNFX071
12/31/2019	SOUTH STATE CORP	BANKS	112,457.000	840441109	SSB	US8404411097	BNFX071
12/31/2019	SOUTHERN CO/THE	ELECTRIC	313,040.000	842587107	SO	US8425871071	2829601
12/31/2019	SOUTHERN FIRST BANCSHARES INC	BANKS	3,300.000	842873101	SFST	US8428731017	2508030
12/31/2019	SOUTHERN FIRST BANCSHARES INC	BANKS	1,816.000	842873101	SFST	US8428731017	2508030
12/31/2019	SOUTHERN MISSOURI BANCORP INC	SAVINGS & LOANS	500.000	843380106	SMBC	US8433801060	2570501
12/31/2019	SOUTHERN MISSOURI BANCORP INC	SAVINGS & LOANS	3,500.000	843380106	SMBC	US8433801060	2570501
12/31/2019	SOUTHERN NATIONAL BANCORP OF V	BANKS	9,500.000	843395104	SONA	US8433951048	B1GH4K9
12/31/2019	SOUTHERN NATIONAL BANCORP OF V	BANKS	12,106.000	843395104	SONA	US8433951048	B1GH4K9
12/31/2019	SOUTHSIDE BANCSHARES INC	BANKS	16,544.000	84470P109	SBSI	US84470P1093	2485876
12/31/2019	SOUTHSIDE BANCSHARES INC	BANKS	6,736.000	84470P109	SBSI	US84470P1093	2485876
12/31/2019	SOUTHWEST AIRLINES CO	AIRLINES	145,968.000	844741108	LUV	US8447411088	2831543
12/31/2019	SOUTHWEST GAS HOLDINGS INC	GAS	26,369.000	844895102	SWX	US8448951025	2831888
12/31/2019	SOUTHWEST GAS HOLDINGS INC	GAS	43,161.000	844895102	SWX	US8448951025	2831888
12/31/2019	SOUTHWEST GEORGIA FINANCIAL CO	BANKS	100.000	84502A104	SGB	US84502A1043	2447746
12/31/2019	SOUTHWESTERN ENERGY CO	OIL & GAS	300,091.000	845467109	SWN	US8454671095	2828619
12/31/2019	SOUTHWESTERN ENERGY CO	OIL & GAS	275,218.000	845467109	SWN	US8454671095	2828619
12/31/2019	SPARK ENERGY INC	ELECTRIC	5,600.000	846511103	SPKE	US8465111032	BP4WT32
12/31/2019	SPARK THERAPEUTICS INC	BIOTECHNOLOGY	16,905.000	84652J103		US84652J1034	BVGCLQ9
12/31/2019	SPARTAN MOTORS INC	AUTO PARTS & EQUIPMENT	23,573.000	846819100	SPAR	US8468191007	2832535
12/31/2019	SPARTAN MOTORS INC	AUTO PARTS & EQUIPMENT	16,600.000	846819100	SPAR	US8468191007	2832535
12/31/2019	SPARTANNASH CO	FOOD PROCESSING	24,885.000	847215100	SPTN	US8472151005	BN40158
12/31/2019	SPARTANNASH CO	FOOD PROCESSING	18,124.000	847215100	SPTN	US8472151005	BN40158
12/31/2019	SPECTRUM PHARMACEUTICALS INC	PHARMACEUTICALS	51,304.000	84763A108	SPPI	US84763A1088	2982924
12/31/2019	SPECTRUM BRANDS HOLDINGS INC	HOUSEHOLD PRODUCTS/WARES	12,804.000	84790A105	SPB	US84790A1051	BDRYFB1
12/31/2019	SPERO THERAPEUTICS INC	PHARMACEUTICALS	4,100.000	84833T103	SPRO	US84833T1034	BF4HN80
12/31/2019	SPIRIT AIRLINES INC	AIRLINES	35,234.000	848577102	SAVE	US8485771021	B3ZG8F4
12/31/2019	SPIRIT AIRLINES INC	AIRLINES	34,314.000	848577102	SAVE	US8485771021	B3ZG8F4
12/31/2019	SPIRE INC	GAS	40,278.000	84857L101	SR	US84857L1017	BYXJQG9
12/31/2019	SPIRE INC	GAS	24,364.000	84857L101	SR	US84857L1017	BYXJQG9
12/31/2019	SPIRIT REALTY CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	78,799.000	84860W300	SRC	US84860W3007	BHHZBZ8
12/31/2019	SPIRIT REALTY CAPITAL INC	EQUITY REIT (REAL ESTATE INVE	36,231.000	84860W300	SRC	US84860W3007	BHHZBZ8
12/31/2019	SPIRIT OF TEXAS BANCSHARES INC	BANKS	5,145.000	84861D103	STXB	US84861D1037	BFMFKX0
12/31/2019	SPIRIT OF TEXAS BANCSHARES INC	BANKS	260.000	84861D103	STXB	US84861D1037	BFMFKX0
12/31/2019	SPOK HOLDINGS INC	TELECOMMUNICATIONS	8,900.000	84863T106	SPOK	US84863T1060	BNZB473
12/31/2019	SPOK HOLDINGS INC	TELECOMMUNICATIONS	11,914.000	84863T106	SPOK	US84863T1060	BNZB473
12/31/2019	SPORTSMAN'S WAREHOUSE HOLDINGS	RETAIL	10,500.000	84920Y106	SPWH	US84920Y1064	BLM7DY0
12/31/2019	SPORTSMAN'S WAREHOUSE HOLDINGS	RETAIL	18,100.000	84920Y106	SPWH	US84920Y1064	BLM7DY0
12/31/2019	SPRINGWORKS THERAPEUTICS INC	BIOTECHNOLOGY	2,209.000	85205L107	SWTX	US85205L1070	BGMGM89
12/31/2019	SPRINT CORP	TELECOMMUNICATIONS	31,593.000	85207U105	S	US85207U1051	BC4FF21
12/31/2019	SPROUTS FARMERS MARKET INC	FOOD PROCESSING	93,344.000	85208M102	SFM	US85208M1027	BCGCR79
12/31/2019	STAAR SURGICAL CO	HEALTH CARE	22,268.000	852312305	STAA	US8523123052	2836292
12/31/2019	STAG INDUSTRIAL INC	EQUITY REIT (REAL ESTATE INVE	63,644.000	85254J102	STAG	US85254J1025	B64BRQ5
12/31/2019	STAMPS.COM INC	INTERNET	8,427.000	852857200	STMP	US8528572006	B013D75

12/31/2019	STAMPS.COM INC	INTERNET	8,502.000	852857200	STMP	US8528572006	B013D75
12/31/2019	STANDARD MOTOR PRODUCTS INC	AUTO PARTS & EQUIPMENT	14,636.000	853666105	SMP	US8536661056	2838306
12/31/2019	STANDARD MOTOR PRODUCTS INC	AUTO PARTS & EQUIPMENT	10,806.000	853666105	SMP	US8536661056	2838306
12/31/2019	STANDEX INTERNATIONAL CORP	MISC MANUFACTURER	4,934.000	854231107	SXI	US8542311076	2840174
12/31/2019	STANDEX INTERNATIONAL CORP	MISC MANUFACTURER	6,339.000	854231107	SXI	US8542311076	2840174
12/31/2019	STANLEY BLACK & DECKER INC	HAND/MACHINE TOOLS	45,158.000	854502101	SWK	US8545021011	B3Q2FJ4
12/31/2019	STARBUCKS CORP	RETAIL	354,046.000	855244109	SBUX	US8552441094	2842255
12/31/2019	LS STARRETT CO/THE	HAND/MACHINE TOOLS	3,411.000	855668109	SCX	US8556681091	2842006
12/31/2019	STATE AUTO FINANCIAL CORP	INSURANCE	17,301.000	855707105	STFC	US8557071052	2841898
12/31/2019	STATE AUTO FINANCIAL CORP	INSURANCE	8,500.000	855707105	STFC	US8557071052	2841898
12/31/2019	STATE STREET CORP	BANKS	14,492.000	857477103	STT	US8574771031	2842040
12/31/2019	STATE STREET CORP	BANKS	111,613.000	857477103	STT	US8574771031	2842040
12/31/2019	STEEL CONNECT INC	TRANSPORTATION	32,600.000	858098106	STCN	US8580981061	BDT7F41
12/31/2019	STEEL DYNAMICS INC	STEEL	72,992.000	858119100	STLD	US8581191009	2849472
12/31/2019	STEEL DYNAMICS INC	STEEL	170,234.000	858119100	STLD	US8581191009	2849472
12/31/2019	STEELCASE INC	OFFICE FURNISHINGS	36,358.000	858155203	SCS	US8581552036	2150420
12/31/2019	STEELCASE INC	OFFICE FURNISHINGS	43,653.000	858155203	SCS	US8581552036	2150420
12/31/2019	STEPAN CO	CHEMICALS	6,361.000	858586100	SCL	US8585861003	2845005
12/31/2019	STEPAN CO	CHEMICALS	10,785.000	858586100	SCL	US8585861003	2845005
12/31/2019	STEMLINE THERAPEUTICS INC	BIOTECHNOLOGY	19,457.000	85858C107	STML	US85858C1071	B8F98G9
12/31/2019	STERICYCLE INC	ENVIRONMENTAL CONTROL	72,003.000	858912108	SRCL	US8589121081	2860826
12/31/2019	STERLING BANCORP/DE	SAVINGS & LOANS	439,022.000	85917A100	STL	US85917A1007	BFNXVB8
12/31/2019	STERLING BANCORP/DE	SAVINGS & LOANS	159,641.000	85917A100	STL	US85917A1007	BFNXVB8
12/31/2019	STERLING BANCORP/DE	SAVINGS & LOANS	91,091.000	85917A100	STL	US85917A1007	BFNXVB8
12/31/2019	STERLING BANCORP INC/MI	BANKS	3,662.000	85917W102	SBT	US85917W1027	BFN2QS7
12/31/2019	STERLING BANCORP INC/MI	BANKS	10,600.000	85917W102	SBT	US85917W1027	BFN2QS7
12/31/2019	STERLING CONSTRUCTION CO INC	ENGINEERING & CONSTRUCTION	15,343.000	859241101	STRL	US8592411016	2632876
12/31/2019	STERLING CONSTRUCTION CO INC	ENGINEERING & CONSTRUCTION	13,000.000	859241101	STRL	US8592411016	2632876
12/31/2019	STEWART INFORMATION SERVICES C	INSURANCE	13,422.000	860372101	STC	US8603721015	2848736
12/31/2019	STEWART INFORMATION SERVICES C	INSURANCE	12,042.000	860372101	STC	US8603721015	2848736
12/31/2019	STIFEL FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICES	54,024.000	860630102	SF	US8606301021	2849234
12/31/2019	STIFEL FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICES	19,943.000	860630102	SF	US8606301021	2849234
12/31/2019	STIFEL FINANCIAL CORP	DIVERSIFIED FINANCIAL SERVICES	32,580.000	860630102	SF	US8606301021	2849234
12/31/2019	STITCH FIX INC	INTERNET	22,780.000	860897107	SFIX	US8608971078	BF3FPW3
12/31/2019	STOCK YARDS BANCORP INC	BANKS	10,963.000	861025104	SYBT	US8610251048	BLY2FB4
12/31/2019	STOKE THERAPEUTICS INC	BIOTECHNOLOGY	1,248.000	86150R107	STOK	US86150R1077	BJQ05Z6
12/31/2019	STONERIDGE INC	ELECTRONICS	14,711.000	86183P102	SRI	US86183P1021	2111977
12/31/2019	STONERIDGE INC	ELECTRONICS	8,816.000	86183P102	SRI	US86183P1021	2111977
12/31/2019	STRATEGIC EDUCATION INC	COMMERCIAL SERVICES	11,825.000	86272C103	STRA	US86272C1036	BGGJFV8
12/31/2019	STRATTEC SECURITY CORP	METAL FABRICATION/HARDWARE	2,303.000	863111100	STRT	US8631111007	2848714
12/31/2019	STRATUS PROPERTIES INC	REAL ESTATE MANAGEMENT & C	2,900.000	863167201	STRS	US8631672016	2761424
12/31/2019	STRYKER CORP	HEALTH CARE	95,992.000	863667101	SYK	US8636671013	2853688
12/31/2019	STURM RUGER & CO INC	MISC MANUFACTURER	8,244.000	864159108	RGR	US8641591081	2856289
12/31/2019	SUMMIT FINANCIAL GROUP INC	BANKS	491.000	86606G101	SMMF	US86606G1013	2424835
12/31/2019	SUMMIT FINANCIAL GROUP INC	BANKS	5,427.000	86606G101	SMMF	US86606G1013	2424835
12/31/2019	SUMMIT HOTEL PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	55,056.000	866082100	INN	US8660821005	B3M7R64

12/31/2019	SUMMIT HOTEL PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	52,631.000	866082100	INN	US8660821005	B3M7R64
12/31/2019	SUMMIT MATERIALS INC	BUILDING MATERIALS	72,569.000	86614U100	SUM	US86614U1007	BW9JPS4
12/31/2019	SUMMIT MATERIALS INC	BUILDING MATERIALS	56,484.000	86614U100	SUM	US86614U1007	BW9JPS4
12/31/2019	SUNCOKE ENERGY INC	COAL	33,027.000	86722A103	SXC	US86722A1034	B3R0638
12/31/2019	SUNCOKE ENERGY INC	COAL	33,069.000	86722A103	SXC	US86722A1034	B3R0638
12/31/2019	SUNPOWER CORP	ENERGY - ALTERNATE SOURCES	632,593.000	867652406	SPWR	US8676524064	B59DK93
12/31/2019	SUNPOWER CORP	ENERGY - ALTERNATE SOURCES	30,000.000	867652406	SPWR	US8676524064	B59DK93
12/31/2019	SUNRUN INC	ENERGY - ALTERNATE SOURCES	59,847.000	86771W105	RUN	US86771W1053	BYXB1Y8
12/31/2019	SUNRUN INC	ENERGY - ALTERNATE SOURCES	20,281.000	86771W105	RUN	US86771W1053	BYXB1Y8
12/31/2019	SUNSTONE HOTEL INVESTORS INC	EQUITY REIT (REAL ESTATE INVE	62,138.000	867892101	SHO	US8678921011	B034LG1
12/31/2019	SUNSTONE HOTEL INVESTORS INC	EQUITY REIT (REAL ESTATE INVE	116,153.000	867892101	SHO	US8678921011	B034LG1
12/31/2019	SUPER MICRO COMPUTER INC	COMPUTERS	5,699.000	86800U104	SMCI	US86800U1043	B1VQR35
12/31/2019	SUPERIOR INDUSTRIES INTERNATIO	AUTO PARTS & EQUIPMENT	19,346.000	868168105	SUP	US8681681057	2864141
12/31/2019	SUPERIOR GROUP OF COS INC	APPAREL	5,228.000	868358102	SGC	US8683581024	2864301
12/31/2019	SUPERIOR GROUP OF COS INC	APPAREL	4,400.000	868358102	SGC	US8683581024	2864301
12/31/2019	SUPERNUS PHARMACEUTICALS INC	PHARMACEUTICALS	8,097.000	868459108	SUPN	US8684591089	B72ZBG4
12/31/2019	SUPERNUS PHARMACEUTICALS INC	PHARMACEUTICALS	27,327.000	868459108	SUPN	US8684591089	B72ZBG4
12/31/2019	SURGERY PARTNERS INC	HEALTH CARE SERVICES	18,393.000	86881A100	SGRY	US86881A1007	BYTC1B2
12/31/2019	SURGERY PARTNERS INC	HEALTH CARE SERVICES	9,100.000	86881A100	SGRY	US86881A1007	BYTC1B2
12/31/2019	SURMODICS INC	HEALTH CARE	6,710.000	868873100	SRDX	US8688731004	2502678
12/31/2019	SUTRO BIOPHARMA INC	PHARMACEUTICALS	3,183.000	869367102	STRO	US8693671021	BF12XC2
12/31/2019	SYKES ENTERPRISES INC	COMPUTERS	21,009.000	871237103	SYKE	US8712371033	2860536
12/31/2019	SYKES ENTERPRISES INC	COMPUTERS	22,063.000	871237103	SYKE	US8712371033	2860536
12/31/2019	SYNALLOY CORP	METAL FABRICATION/HARDWAR	4,000.000	871565107	SYNL	US8715651076	2867805
12/31/2019	SYNALLOY CORP	METAL FABRICATION/HARDWAR	2,588.000	871565107	SYNL	US8715651076	2867805
12/31/2019	SYNCHRONOSS TECHNOLOGIES INC	SOFTWARE	7,056.000	87157B103	SNCR	US87157B1035	B17BCQ2
12/31/2019	SYNCHRONOSS TECHNOLOGIES INC	SOFTWARE	13,002.000	87157B103	SNCR	US87157B1035	B17BCQ2
12/31/2019	SYNAPTICS INC	SEMICONDUCTORS	18,724.000	87157D109	SYNA	US87157D1090	2839268
12/31/2019	SYNAPTICS INC	SEMICONDUCTORS	16,582.000	87157D109	SYNA	US87157D1090	2839268
12/31/2019	SYNAPTICS INC	SEMICONDUCTORS	26,441.000	87157D109	SYNA	US87157D1090	2839268
12/31/2019	SYNOPSYS INC	SOFTWARE	44,965.000	871607107	SNPS	US8716071076	2867719
12/31/2019	SYNOVUS FINANCIAL CORP	BANKS	115,789.000	87161C501	SNV	US87161C5013	BMH4NJ8
12/31/2019	SYNOVUS FINANCIAL CORP	BANKS	0.000	87161C501	SNV	US87161C5013	BMH4NJ8
12/31/2019	SYNNEX CORP	ELECTRONICS	23,278.000	87162W100	SNX	US87162W1009	2002554
12/31/2019	SYNNEX CORP	ELECTRONICS	32,285.000	87162W100	SNX	US87162W1009	2002554
12/31/2019	SYNDAX PHARMACEUTICALS INC	BIOTECHNOLOGY	6,800.000	87164F105	SNDX	US87164F1057	BN7Q7R7
12/31/2019	SYNCHRONY FINANCIAL	DIVERSIFIED FINANCIAL SERVI	183,587.000	87165B103	SYF	US87165B1035	BP96PS6
12/31/2019	SYNEOS HEALTH INC	HEALTH CARE SERVICES	33,179.000	87166B102	SYNH	US87166B1026	BFMZ4V6
12/31/2019	SYNEOS HEALTH INC	HEALTH CARE SERVICES	49,207.000	87166B102	SYNH	US87166B1026	BFMZ4V6
12/31/2019	SYNLOGIC INC	BIOTECHNOLOGY	5,900.000	87166L100	SYBX	US87166L1008	BF257T5
12/31/2019	SYNLOGIC INC	BIOTECHNOLOGY	7,500.000	87166L100	SYBX	US87166L1008	BF257T5
12/31/2019	SYNTHORX INC	BIOTECHNOLOGY	3,821.000	87167A103	THOR	US87167A1034	BH0NC45
12/31/2019	SYSCO CORP	FOOD PROCESSING	153,125.000	871829107	SYF	US8718291078	2868165
12/31/2019	SYROS PHARMACEUTICALS INC	PHARMACEUTICALS	12,300.000	87184Q107	SYRS	US87184Q1076	BYMX5N2
12/31/2019	SYSTEMAX INC	WHOLESALE DIST	5,900.000	871851101	SYX	US8718511012	2394712
12/31/2019	TCF FINANCIAL CORP	BANKS	61,474.000	872307103	TCF	US8723071036	BK5FNZ5

12/31/2019	TCF FINANCIAL CORP	BANKS	121,211.000	872307103	TCF	US8723071036	BK5FNZ5
12/31/2019	TESSCO TECHNOLOGIES INC	TELECOMMUNICATIONS	5,550.000	872386107	TESS	US8723861071	2884291
12/31/2019	TJX COS INC/THE	RETAIL	362,685.000	872540109	TJX	US8725401090	2989301
12/31/2019	T-MOBILE US INC	TELECOMMUNICATIONS	94,502.000	872590104	TMUS	US8725901040	B94Q9V0
12/31/2019	TRI POINTE GROUP INC	HOME BUILDERS	72,013.000	87265H109	TPH	US87265H1095	B92CQF3
12/31/2019	TRI POINTE GROUP INC	HOME BUILDERS	110,015.000	87265H109	TPH	US87265H1095	B92CQF3
12/31/2019	TRI POINTE GROUP INC	HOME BUILDERS	88,411.000	87265H109	TPH	US87265H1095	B92CQF3
12/31/2019	TPI COMPOSITES INC	ENERGY - ALTERNATE SOURCES	11,167.000	87266J104	TPIC	US87266J1043	BYYGK12
12/31/2019	TPG RE FINANCE TRUST INC	EQUITY REIT (REAL ESTATE INVE	19,994.000	87266M107	TRTX	US87266M1071	BF2F1Q0
12/31/2019	TTM TECHNOLOGIES INC	ELECTRONICS	52,422.000	87305R109	TTMI	US87305R1095	2635659
12/31/2019	TTM TECHNOLOGIES INC	ELECTRONICS	47,744.000	87305R109	TTMI	US87305R1095	2635659
12/31/2019	TABULA RASA HEALTHCARE INC	SOFTWARE	10,194.000	873379101	TRHC	US8733791011	BYQBFS7
12/31/2019	TACTILE SYSTEMS TECHNOLOGY INC	HEALTH CARE	9,338.000	87357P100	TCMD	US87357P1003	BZB1XF2
12/31/2019	TAILORED BRANDS INC	RETAIL	25,278.000	87403A107	TLRD	US87403A1079	BZ8FLW0
12/31/2019	TAKE-TWO INTERACTIVE SOFTWARE	SOFTWARE	33,352.000	874054109	TTWO	US8740541094	2122117
12/31/2019	TALOS ENERGY INC	OIL & GAS	10,253.000	87484T108	TALO	US87484T1088	BDT56V9
12/31/2019	TALOS ENERGY INC	OIL & GAS	21,552.000	87484T108	TALO	US87484T1088	BDT56V9
12/31/2019	TANDEM DIABETES CARE INC	HEALTH CARE	27,971.000	875372203	TNDM	US8753722037	BF3W461
12/31/2019	TANDY LEATHER FACTORY INC	APPAREL	6,084.000	87538X105	TLF	US87538X1054	2514394
12/31/2019	TANGER FACTORY OUTLET CENTERS	EQUITY REIT (REAL ESTATE INVE	73,397.000	875465106	SKT	US8754651060	2874582
12/31/2019	TANGER FACTORY OUTLET CENTERS	EQUITY REIT (REAL ESTATE INVE	47,356.000	875465106	SKT	US8754651060	2874582
12/31/2019	TAPESTRY INC	APPAREL	83,031.000	876030107	TPR	US8760301072	BF09HX3
12/31/2019	TAPESTRY INC	APPAREL	72,069.000	876030107	TPR	US8760301072	BF09HX3
12/31/2019	TARGET CORP	RETAIL	153,291.000	87612E106	TGT	US87612E1064	2259101
12/31/2019	TARGET HOSPITALITY CORP	LODGING	5,901.000	87615L107	TH	US87615L1070	BJMYWL7
12/31/2019	TAUBMAN CENTERS INC	EQUITY REIT (REAL ESTATE INVE	48,371.000	876664103	TCO	US8766641034	2872252
12/31/2019	TAYLOR MORRISON HOME CORP	HOME BUILDERS	49,789.000	87724P106	TMHC	US87724P1066	B832462
12/31/2019	TAYLOR MORRISON HOME CORP	HOME BUILDERS	55,746.000	87724P106	TMHC	US87724P1066	B832462
12/31/2019	TCR2 THERAPEUTICS INC	BIOTECHNOLOGY	15.000	87808K106	TCRR	US87808K1060	BJ2JSX6
12/31/2019	TEAM INC	COMMERCIAL SERVICES	19,106.000	878155100	TISI	US8781551002	2879123
12/31/2019	TEAM INC	COMMERCIAL SERVICES	15,057.000	878155100	TISI	US8781551002	2879123
12/31/2019	TECH DATA CORP	ELECTRONICS	23,400.000	878237106	TECD	US8782371061	2879532
12/31/2019	TECH DATA CORP	ELECTRONICS	19,211.000	878237106	TECD	US8782371061	2879532
12/31/2019	TECH DATA CORP	ELECTRONICS	27,989.000	878237106	TECD	US8782371061	2879532
12/31/2019	TECHTARGET INC	INTERNET	3,235.000	87874R100	TTGT	US87874R1005	B1XH822
12/31/2019	TECHTARGET INC	INTERNET	9,900.000	87874R100	TTGT	US87874R1005	B1XH822
12/31/2019	TEGNA INC	MEDIA	171,381.000	87901J105	TGNA	US87901J1051	BZ0P3Z5
12/31/2019	TEGNA INC	MEDIA	125,350.000	87901J105	TGNA	US87901J1051	BZ0P3Z5
12/31/2019	TEGNA INC	MEDIA	69,339.000	87901J105	TGNA	US87901J1051	BZ0P3Z5
12/31/2019	TEJON RANCH CO	AGRICULTURE	15,661.000	879080109	TRC	US8790801091	2880448
12/31/2019	TEJON RANCH CO	AGRICULTURE	10,200.000	879080109	TRC	US8790801091	2880448
12/31/2019	TELARIA INC	ADVERTISING	21,400.000	879181105	TLRA	US8791811057	BYWFXL2
12/31/2019	TELADOC HEALTH INC	HEALTH CARE SERVICES	37,476.000	87918A105	TDOC	US87918A1051	BYQRFY1
12/31/2019	TELEDYNE TECHNOLOGIES INC	AEROSPACE/DEFENSE	7,768.000	879360105	TDY	US8793601050	2503477
12/31/2019	TELEDYNE TECHNOLOGIES INC	AEROSPACE/DEFENSE	28,816.000	879360105	TDY	US8793601050	2503477
12/31/2019	TELEFLEX INC	HEALTH CARE	13,660.000	879369106	TFX	US8793691069	2881407

12/31/2019	TELEPHONE & DATA SYSTEMS INC	TELECOMMUNICATIONS	77,276.000	879433829	TDS	US8794338298	B6YR5K3
12/31/2019	TELEPHONE & DATA SYSTEMS INC	TELECOMMUNICATIONS	53,820.000	879433829	TDS	US8794338298	B6YR5K3
12/31/2019	TELENAV INC	AUTO PARTS & EQUIPMENT	15,100.000	879455103	TNAV	US8794551031	B44D370
12/31/2019	TELLURIAN INC	OIL & GAS	43,323.000	87968A104	TELL	US87968A1043	BD3DWD3
12/31/2019	TEMPUR SEALY INTERNATIONAL INC	HOME FURNISHINGS	35,900.000	88023U101	TPX	US88023U1016	2216991
12/31/2019	TENABLE HOLDINGS INC	COMPUTERS	17,647.000	88025T102	TENB	US88025T1025	BF7J7N6
12/31/2019	TENET HEALTHCARE CORP	HEALTH CARE SERVICES	52,555.000	88033G407	THC	US88033G4073	B8DMK08
12/31/2019	TENET HEALTHCARE CORP	HEALTH CARE SERVICES	82,090.000	88033G407	THC	US88033G4073	B8DMK08
12/31/2019	TENNANT CO	MACHINERY - DIVERSIFIED	8,986.000	880345103	TNC	US8803451033	2883641
12/31/2019	TENNECO INC	AUTO PARTS & EQUIPMENT	26,069.000	880349105	TEN	US8803491054	2512600
12/31/2019	TENNECO INC	AUTO PARTS & EQUIPMENT	21,542.000	880349105	TEN	US8803491054	2512600
12/31/2019	TERADATA CORP	SOFTWARE	88,889.000	88076W103	TDC	US88076W1036	B247H10
12/31/2019	TERADYNE INC	SEMICONDUCTORS	132,408.000	880770102	TER	US8807701029	2884183
12/31/2019	TEREX CORP	MACHINERY - CONSTR & MINING	16,245.000	880779103	TEX	US8807791038	2884224
12/31/2019	TEREX CORP	MACHINERY - CONSTR & MINING	30,701.000	880779103	TEX	US8807791038	2884224
12/31/2019	TEREX CORP	MACHINERY - CONSTR & MINING	51,829.000	880779103	TEX	US8807791038	2884224
12/31/2019	TERRAFORM POWER INC	ENERGY - ALTERNATE SOURCES	39,683.000	88104R209	TERP	US88104R2094	BYZ1PN3
12/31/2019	TERRAFORM POWER INC	ENERGY - ALTERNATE SOURCES	36,465.000	88104R209	TERP	US88104R2094	BYZ1PN3
12/31/2019	TERRITORIAL BANCORP INC	SAVINGS & LOANS	4,986.000	88145X108	TBNK	US88145X1081	B3MY9Y7
12/31/2019	TERRITORIAL BANCORP INC	SAVINGS & LOANS	3,800.000	88145X108	TBNK	US88145X1081	B3MY9Y7
12/31/2019	TERRENO REALTY CORP	EQUITY REIT (REAL ESTATE INVE	31,952.000	88146M101	TRNO	US88146M1018	B3N4753
12/31/2019	TESLA INC	AUTO MANUFACTURERS	5,079.000	88160R101	TSLA	US88160R1014	B616C79
12/31/2019	TETRA TECHNOLOGIES INC	OIL & GAS SERVICES	63,539.000	88162F105	TTI	US88162F1057	2884280
12/31/2019	TETRA TECHNOLOGIES INC	OIL & GAS SERVICES	59,200.000	88162F105	TTI	US88162F1057	2884280
12/31/2019	TETRA TECH INC	ENVIRONMENTAL CONTROL	43,131.000	88162G103	TTEK	US88162G1031	2883890
12/31/2019	TETRA TECH INC	ENVIRONMENTAL CONTROL	27,084.000	88162G103	TTEK	US88162G1031	2883890
12/31/2019	TETON ADVISORS INC	DIVERSIFIED FINANCIAL SERVICE	34.000	88165Y101	TETAB	US88165Y1010	B64SQL4
12/31/2019	TEXAS CAPITAL BANCSHARES INC	BANKS	17,634.000	88224Q107	TCBI	US88224Q1076	2977209
12/31/2019	TEXAS CAPITAL BANCSHARES INC	BANKS	39,760.000	88224Q107	TCBI	US88224Q1076	2977209
12/31/2019	TEXAS INSTRUMENTS INC	SEMICONDUCTORS	279,942.000	882508104	TXN	US8825081040	2885409
12/31/2019	TEXAS ROADHOUSE INC	RETAIL	51,551.000	882681109	TXRH	US8826811098	B033TJ7
12/31/2019	TEXAS ROADHOUSE INC	RETAIL	32,165.000	882681109	TXRH	US8826811098	B033TJ7
12/31/2019	TEXTRON INC	MISC MANUFACTURER	70,792.000	883203101	TXT	US8832031012	2885937
12/31/2019	TG THERAPEUTICS INC	PHARMACEUTICALS	32,420.000	88322Q108	TGTX	US88322Q1085	B828K63
12/31/2019	THERAPEUTICSMD INC	PHARMACEUTICALS	93,929.000	88338N107	TXMD	US88338N1072	B6WXT12
12/31/2019	REALREAL INC/THE	INTERNET	4,671.000	88339P101	REAL	US88339P1012	BKBDP79
12/31/2019	THERMO FISHER SCIENTIFIC INC	HEALTH CARE	119,688.000	883556102	TMO	US8835561023	2886907
12/31/2019	THERMON GROUP HOLDINGS INC	OIL & GAS SERVICES	21,125.000	88362T103	THR	US88362T1034	B3N6F00
12/31/2019	THERMON GROUP HOLDINGS INC	OIL & GAS SERVICES	16,490.000	88362T103	THR	US88362T1034	B3N6F00
12/31/2019	THOR INDUSTRIES INC	HOME BUILDERS	43,614.000	885160101	THO	US8851601018	2889876
12/31/2019	THOR INDUSTRIES INC	HOME BUILDERS	6,689.000	885160101	THO	US8851601018	2889876
12/31/2019	3D SYSTEMS CORP	COMPUTERS	55,560.000	88554D205	DDD	US88554D2053	2889768
12/31/2019	3M CO	MISC MANUFACTURER	171,874.000	88579Y101	MMM	US88579Y1010	2595708
12/31/2019	TIDEWATER INC	TRANSPORTATION	20,578.000	88642R109	TDW	US88642R1095	BDFGDQ0
12/31/2019	TIDEWATER INC	TRANSPORTATION	18,173.000	88642R109	TDW	US88642R1095	BDFGDQ0
12/31/2019	TIERONE CORP	SAVINGS & LOANS	8,622.000	88650R108		US88650R1086	2968935

12/31/2019	TIFFANY & CO	RETAIL	32,041.000	886547108	TIF	US8865471085	2892090
12/31/2019	TIFFANY & CO	RETAIL	3,949.000	886547108	TIF	US8865471085	2892090
12/31/2019	TILLY'S INC	RETAIL	10,214.000	886885102	TLYS	US8868851028	B7TN3D2
12/31/2019	TILLY'S INC	RETAIL	12,591.000	886885102	TLYS	US8868851028	B7TN3D2
12/31/2019	TIMBERLAND BANCORP INC/WA	SAVINGS & LOANS	1,548.000	887098101	TSBK	US8870981011	2147734
12/31/2019	TIMBERLAND BANCORP INC/WA	SAVINGS & LOANS	3,732.000	887098101	TSBK	US8870981011	2147734
12/31/2019	TIMKEN CO/THE	METAL FABRICATION/HARDWARE	53,564.000	887389104	TKR	US8873891043	2892807
12/31/2019	TIMKEN CO/THE	METAL FABRICATION/HARDWARE	24,594.000	887389104	TKR	US8873891043	2892807
12/31/2019	TIMKENSTEEL CORP	METAL FABRICATION/HARDWARE	19,500.000	887399103	TMST	US8873991033	BNBPMX1
12/31/2019	TIMKENSTEEL CORP	METAL FABRICATION/HARDWARE	33,267.000	887399103	TMST	US8873991033	BNBPMX1
12/31/2019	TIPTREE INC	INSURANCE	13,100.000	88822Q103	TIPT	US88822Q1031	BC30V41
12/31/2019	TITAN INTERNATIONAL INC	AUTO PARTS & EQUIPMENT	42,019.000	88830M102	TWI	US88830M1027	2890265
12/31/2019	TITAN INTERNATIONAL INC	AUTO PARTS & EQUIPMENT	24,400.000	88830M102	TWI	US88830M1027	2890265
12/31/2019	TITAN MACHINERY INC	WHOLESALE DIST	12,737.000	88830R101	TITN	US88830R1014	B29H3T5
12/31/2019	TITAN MACHINERY INC	WHOLESALE DIST	9,200.000	88830R101	TITN	US88830R1014	B29H3T5
12/31/2019	TIVO CORP	SOFTWARE	59,946.000	88870P106	TIVO	US88870P1066	BD8FFY6
12/31/2019	TIVO CORP	SOFTWARE	61,455.000	88870P106	TIVO	US88870P1066	BD8FFY6
12/31/2019	TIVITY HEALTH INC	HEALTH CARE SERVICES	23,672.000	88870R102	TVTY	US88870R1023	BD8Q1B8
12/31/2019	TIVITY HEALTH INC	HEALTH CARE SERVICES	13,930.000	88870R102	TVTY	US88870R1023	BD8Q1B8
12/31/2019	TOCAGEN INC	BIOTECHNOLOGY	10,454.000	888846102	TOCA	US8888461022	BF2X6C5
12/31/2019	TOLL BROTHERS INC	HOME BUILDERS	105,524.000	889478103	TOL	US8894781033	2896092
12/31/2019	TOLL BROTHERS INC	HOME BUILDERS	102,080.000	889478103	TOL	US8894781033	2896092
12/31/2019	TOMPKINS FINANCIAL CORP	BANKS	7,503.000	890110109	TMP	US8901101092	2888613
12/31/2019	TOOTSIE ROLL INDUSTRIES INC	FOOD PROCESSING	13,256.000	890516107	TR	US8905161076	2896809
12/31/2019	TOOTSIE ROLL INDUSTRIES INC	FOOD PROCESSING	8,190.000	890516107	TR	US8905161076	2896809
12/31/2019	TOPBUILD CORP	ENGINEERING & CONSTRUCTION	17,537.000	89055F103	BLD	US89055F1030	BZ0P3W2
12/31/2019	TOPBUILD CORP	ENGINEERING & CONSTRUCTION	9,647.000	89055F103	BLD	US89055F1030	BZ0P3W2
12/31/2019	TORO CO/THE	HOUSEWARES	130,591.000	891092108	TTC	US8910921084	2897040
12/31/2019	TORO CO/THE	HOUSEWARES	84,229.000	891092108	TTC	US8910921084	2897040
12/31/2019	TOWNE BANK/PORTSMOUTH VA	BANKS	26,883.000	89214P109	TOWN	US89214P1093	B018PR4
12/31/2019	TOWNE BANK/PORTSMOUTH VA	BANKS	34,362.000	89214P109	TOWN	US89214P1093	B018PR4
12/31/2019	TRACTOR SUPPLY CO	RETAIL	34,976.000	892356106	TSCO	US8923561067	2900335
12/31/2019	TRACTOR SUPPLY CO	RETAIL	4,659.000	892356106	TSCO	US8923561067	2900335
12/31/2019	TRANS WORLD ENTERTAINMENT CORP	RETAIL	374.000	89336Q209	TWMC	US89336Q2093	BK1KXP4
12/31/2019	TRANSCAT INC	ELECTRONICS	1,552.000	893529107	TRNS	US8935291075	2901714
12/31/2019	TRANSCAT INC	ELECTRONICS	316.000	893529107	TRNS	US8935291075	2901714
12/31/2019	TRANSCONTINENTAL REALTY INVEST	REAL ESTATE MANAGEMENT & C	800.000	893617209	TCI	US8936172092	2901480
12/31/2019	TRANSDIGM GROUP INC	AEROSPACE/DEFENSE	14,857.000	893641100	TDG	US8936411003	B11FJK3
12/31/2019	TRANSENERIX INC	HEALTH CARE	6,467.686	89366M300	TRXC	US89366M3007	BKBNQC1
12/31/2019	TRANSLATE BIO INC	BIOTECHNOLOGY	15,028.000	89374L104	TBIO	US89374L1044	BG88WT0
12/31/2019	TRANSMEDICS GROUP INC	BIOTECHNOLOGY	1,421.000	89377M109	TMDX	US89377M1099	BK6TM04
12/31/2019	TRANSUNION	COMMERCIAL SERVICES	215,176.000	89400J107	TRU	US89400J1079	BYMWL86
12/31/2019	TRAVELERS COS INC/THE	INSURANCE	78,031.000	89417E109	TRV	US89417E1091	2769503
12/31/2019	TRAVELERS COS INC/THE	INSURANCE	9,817.000	89417E109	TRV	US89417E1091	2769503
12/31/2019	TRAVELCENTERS OF AMERICA INC	RETAIL	2,936.000	89421B109	TA	US89421B1098	BJBM7K6
12/31/2019	TRAVELZOO	INTERNET	2,300.000	89421Q205	TZOO	US89421Q2057	BGDFSM1

12/31/2019	TRECORA RESOURCES	OIL & GAS	10,100.000	894648104	TREC	US8946481046	BMW3X78
12/31/2019	TRECORA RESOURCES	OIL & GAS	4,571.000	894648104	TREC	US8946481046	BMW3X78
12/31/2019	TREDEGAR CORP	METAL FABRICATION/HARDWARE	12,600.000	894650100	TG	US8946501009	2903345
12/31/2019	TREDEGAR CORP	METAL FABRICATION/HARDWARE	16,860.000	894650100	TG	US8946501009	2903345
12/31/2019	TREEHOUSE FOODS INC	FOOD PROCESSING	44,415.000	89469A104	THS	US89469A1043	B095X84
12/31/2019	TREEHOUSE FOODS INC	FOOD PROCESSING	12,898.000	89469A104	THS	US89469A1043	B095X84
12/31/2019	TREX CO INC	BUILDING MATERIALS	46,094.000	89531P105	TREX	US89531P1057	2483074
12/31/2019	TREX CO INC	BUILDING MATERIALS	29,903.000	89531P105	TREX	US89531P1057	2483074
12/31/2019	TRICO BANCSHARES	BANKS	12,986.000	896095106	TCBK	US8960951064	2904133
12/31/2019	TRICO BANCSHARES	BANKS	8,011.000	896095106	TCBK	US8960951064	2904133
12/31/2019	TRIBUNE PUBLISHING CO	MEDIA	8,400.000	89609W107	TPCO	US89609W1071	BGL0P16
12/31/2019	TRIBUNE PUBLISHING CO	MEDIA	15,580.000	89609W107	TPCO	US89609W1071	BGL0P16
12/31/2019	TRICIDA INC	PHARMACEUTICALS	100,576.000	89610F101	TCDA	US89610F1012	BYZMG55
12/31/2019	TRICIDA INC	PHARMACEUTICALS	47,642.000	89610F101	TCDA	US89610F1012	BYZMG55
12/31/2019	TRICIDA INC	PHARMACEUTICALS	9,109.000	89610F101	TCDA	US89610F1012	BYZMG55
12/31/2019	TRIMAS CORP	METAL FABRICATION/HARDWARE	23,974.000	896215209	TRS	US8962152091	B1XHRL4
12/31/2019	TRIMAS CORP	METAL FABRICATION/HARDWARE	9,263.000	896215209	TRS	US8962152091	B1XHRL4
12/31/2019	TRIMBLE INC	ELECTRONICS	8,723.000	896239100	TRMB	US8962391004	2903958
12/31/2019	TRIMBLE INC	ELECTRONICS	196,847.000	896239100	TRMB	US8962391004	2903958
12/31/2019	TRINET GROUP INC	COMMERCIAL SERVICES	164,893.000	896288107	TNET	US8962881079	2693914
12/31/2019	TRINET GROUP INC	COMMERCIAL SERVICES	22,652.000	896288107	TNET	US8962881079	2693914
12/31/2019	TRINITY INDUSTRIES INC	MISC MANUFACTURER	84,076.000	896522109	TRN	US8965221091	2904627
12/31/2019	TRINITY INDUSTRIES INC	MISC MANUFACTURER	77,549.000	896522109	TRN	US8965221091	2904627
12/31/2019	TRISTATE CAPITAL HOLDINGS INC	BANKS	12,484.000	89678F100	TSC	US89678F1003	B90YNB6
12/31/2019	TRISTATE CAPITAL HOLDINGS INC	BANKS	16,474.000	89678F100	TSC	US89678F1003	B90YNB6
12/31/2019	TRIUMPH BANCORP INC	BANKS	11,036.000	89679E300	TBK	US89679E3009	BS7T2S7
12/31/2019	TRIUMPH BANCORP INC	BANKS	12,535.000	89679E300	TBK	US89679E3009	BS7T2S7
12/31/2019	TRIUMPH GROUP INC	AEROSPACE/DEFENSE	4,082.000	896818101	TGI	US8968181011	2893071
12/31/2019	TRIUMPH GROUP INC	AEROSPACE/DEFENSE	23,916.000	896818101	TGI	US8968181011	2893071
12/31/2019	TRIPADVISOR INC	INTERNET	83,019.000	896945201	TRIP	US8969452015	B6ZC3N6
12/31/2019	TRUECAR INC	INTERNET	47,959.000	89785L107	TRUE	US89785L1070	BMH0MS8
12/31/2019	TRUECAR INC	INTERNET	25,848.000	89785L107	TRUE	US89785L1070	BMH0MS8
12/31/2019	TRUEBLUE INC	COMMERCIAL SERVICES	20,055.000	89785X101	TBI	US89785X1019	2519849
12/31/2019	TRUEBLUE INC	COMMERCIAL SERVICES	18,304.000	89785X101	TBI	US89785X1019	2519849
12/31/2019	TRUPANION INC	INSURANCE	13,076.000	898202106	TRUP	US8982021060	BP3YM85
12/31/2019	TRUIST FINANCIAL CORP	BANKS	398,799.000	89832Q109	TFC	US89832Q1094	BKP7287
12/31/2019	TRUSTCO BANK CORP NY	BANKS	43,954.000	898349105	TRST	US8983491056	2906429
12/31/2019	TRUSTCO BANK CORP NY	BANKS	47,643.000	898349105	TRST	US8983491056	2906429
12/31/2019	TRUSTMARK CORP	BANKS	50,773.000	898402102	TRMK	US8984021027	2340210
12/31/2019	TRUSTMARK CORP	BANKS	30,061.000	898402102	TRMK	US8984021027	2340210
12/31/2019	TRUSTMARK CORP	BANKS	44,685.000	898402102	TRMK	US8984021027	2340210
12/31/2019	TTEC HOLDINGS INC	COMPUTERS	7,202.000	89854H102	TTEC	US89854H1023	BF950B1
12/31/2019	TUCOWS INC	INTERNET	4,841.000	898697206	TCX	US8986972060	BHCQVP6
12/31/2019	TUESDAY MORNING CORP	RETAIL	18,994.000	899035505	TUES	US8990355054	2411440
12/31/2019	TUPPERWARE BRANDS CORP	HOUSEWARES	25,627.000	899896104	TUP	US8998961044	2872069
12/31/2019	TURNING POINT BRANDS INC	AGRICULTURE	4,091.000	90041L105	TPB	US90041L1052	BYQ7X92

12/31/2019	TURNING POINT THERAPEUTICS INC	PHARMACEUTICALS	12,159.000	90041T108	TPTX	US90041T1088	BJXBP30
12/31/2019	TURNING POINT THERAPEUTICS INC	PHARMACEUTICALS	23,441.000	90041T108	TPTX	US90041T1088	BJXBP30
12/31/2019	TUTOR PERINI CORP	ENGINEERING & CONSTRUCTION	19,045.000	901109108	TPC	US9011091082	2681760
12/31/2019	TUTOR PERINI CORP	ENGINEERING & CONSTRUCTION	35,844.000	901109108	TPC	US9011091082	2681760
12/31/2019	22ND CENTURY GROUP INC	AGRICULTURE	59,119.000	90137F103	XXII	US90137F1030	B1FH4T9
12/31/2019	TWILIO INC	SOFTWARE	195,399.000	90138F102	TWLO	US90138F1021	BD6P5Q0
12/31/2019	TWIN DISC INC	MACHINERY - DIVERSIFIED	6,959.000	901476101	TWIN	US9014761012	2908685
12/31/2019	TWIN DISC INC	MACHINERY - DIVERSIFIED	4,695.000	901476101	TWIN	US9014761012	2908685
12/31/2019	TWIN RIVER WORLDWIDE HOLDINGS	ENTERTAINMENT	7,294.000	90171V204	TRWH	US90171V2043	BJL1XM7
12/31/2019	TWIST BIOSCIENCE CORP	BIOTECHNOLOGY	7,305.000	90184D100	TWST	US90184D1000	BGKG6G7
12/31/2019	TWITTER INC	INTERNET	231,018.000	90184L102	TWTR	US90184L1026	BFLR866
12/31/2019	II-VI INC	ELECTRONICS	68,910.000	902104108	IIVI	US9021041085	2452698
12/31/2019	II-VI INC	ELECTRONICS	44,262.000	902104108	IIVI	US9021041085	2452698
12/31/2019	II-VI INC	ELECTRONICS	28,462.000	902104108	IIVI	US9021041085	2452698
12/31/2019	2U INC	COMMERCIAL SERVICES	13,464.000	90214J101	TWOU	US90214J1016	BKWBZZ0
12/31/2019	TYLER TECHNOLOGIES INC	SOFTWARE	30,804.000	902252105	TYL	US9022521051	2909644
12/31/2019	TYME TECHNOLOGIES INC	BIOTECHNOLOGY	50,573.000	90238J103	TYME	US90238J1034	BR3HZM3
12/31/2019	TYSON FOODS INC	FOOD PROCESSING	88,084.000	902494103	TSN	US9024941034	2909730
12/31/2019	UDR INC	EQUITY REIT (REAL ESTATE INVE	87,443.000	902653104	UDR	US9026531049	2727910
12/31/2019	UFP TECHNOLOGIES INC	PACKAGING PRODUCTS	1,172.000	902673102	UFPT	US9026731029	2908652
12/31/2019	UFP TECHNOLOGIES INC	PACKAGING PRODUCTS	3,200.000	902673102	UFPT	US9026731029	2908652
12/31/2019	UGI CORP	GAS	165,145.000	902681105	UGI	US9026811052	2910118
12/31/2019	UMB FINANCIAL CORP	BANKS	34,134.000	902788108	UMBF	US9027881088	2918510
12/31/2019	UMB FINANCIAL CORP	BANKS	21,048.000	902788108	UMBF	US9027881088	2918510
12/31/2019	USA TRUCK INC	TRANSPORTATION	5,368.000	902925106	USAK	US9029251066	2910099
12/31/2019	US BANCORP	BANKS	429,476.000	902973304	USB	US9029733048	2736035
12/31/2019	UMH PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	17,180.000	903002103	UMH	US9030021037	2908191
12/31/2019	USANA HEALTH SCIENCES INC	PHARMACEUTICALS	6,548.000	90328M107	USNA	US90328M1071	2267698
12/31/2019	US CONCRETE INC	BUILDING MATERIALS	8,085.000	90333L201	USCR	US90333L2016	B4M8043
12/31/2019	US CONCRETE INC	BUILDING MATERIALS	4,792.000	90333L201	USCR	US90333L2016	B4M8043
12/31/2019	US PHYSICAL THERAPY INC	HEALTH CARE SERVICES	6,711.000	90337L108	USPH	US90337L1089	2911166
12/31/2019	US XPRESS ENTERPRISES INC	TRANSPORTATION	11,542.000	90338N202	USX	US90338N2027	BFXH9T4
12/31/2019	US XPRESS ENTERPRISES INC	TRANSPORTATION	3,000.000	90338N202	USX	US90338N2027	BFXH9T4
12/31/2019	US SILICA HOLDINGS INC	OIL & GAS SERVICES	41,862.000	90346E103	SLCA	US90346E1038	B7GGNT0
12/31/2019	US SILICA HOLDINGS INC	OIL & GAS SERVICES	37,410.000	90346E103	SLCA	US90346E1038	B7GGNT0
12/31/2019	ULTA BEAUTY INC	RETAIL	16,960.000	90384S303	ULTA	US90384S3031	B28TS42
12/31/2019	ULTRA CLEAN HOLDINGS INC	SEMICONDUCTORS	18,700.000	90385V107	UCTT	US90385V1070	B00G0F2
12/31/2019	ULTRA CLEAN HOLDINGS INC	SEMICONDUCTORS	28,240.000	90385V107	UCTT	US90385V1070	B00G0F2
12/31/2019	ULTRALIFE CORP	ELECTRICAL COMPO & EQUIP	8,826.000	903899102	ULBI	US9038991025	2909064
12/31/2019	ULTRAGENYX PHARMACEUTICAL INC	BIOTECHNOLOGY	30,266.000	90400D108	RARE	US90400D1081	BJ62Z18
12/31/2019	ULTRAGENYX PHARMACEUTICAL INC	BIOTECHNOLOGY	42,932.000	90400D108	RARE	US90400D1081	BJ62Z18
12/31/2019	UMPQUA HOLDINGS CORP	BANKS	97,889.000	904214103	UMPQ	US9042141039	2484389
12/31/2019	UMPQUA HOLDINGS CORP	BANKS	173,999.000	904214103	UMPQ	US9042141039	2484389
12/31/2019	UNDER ARMOUR INC	APPAREL	50,855.000	904311107	UAA	US9043111072	B0PZN11
12/31/2019	UNDER ARMOUR INC	APPAREL	51,207.000	904311206	UA	US9043112062	BDF9YM2
12/31/2019	UNIFI INC	APPAREL	7,600.000	904677200	UFI	US9046772003	2911865

12/31/2019	UNIFI INC	APPAREL	10,234.000	904677200	UFI	US9046772003	2911865
12/31/2019	UNIFIRST CORP/MA	TEXTILES	3,177.000	904708104	UNF	US9047081040	2466428
12/31/2019	UNIFIRST CORP/MA	TEXTILES	7,353.000	904708104	UNF	US9047081040	2466428
12/31/2019	UNION BANKSHARES INC/MORRISVIL	BANKS	1,900.000	905400107	UNB	US9054001071	2031923
12/31/2019	UNION PACIFIC CORP	TRANSPORTATION	208,030.000	907818108	UNP	US9078181081	2914734
12/31/2019	UNISYS CORP	COMPUTERS	25,685.000	909214306	UIS	US9092143067	2931595
12/31/2019	UNIT CORP	OIL & GAS	26,063.000	909218109	UNT	US9092181091	2925833
12/31/2019	UNIT CORP	OIL & GAS	32,001.000	909218109	UNT	US9092181091	2925833
12/31/2019	UNITED BANCSHARES INC/OH	BANKS	725.000	909458101	UBOH	US9094581017	2744685
12/31/2019	UNITED COMMUNITY FINANCIAL COR	SAVINGS & LOANS	23,600.000	909839102	UCFC	US9098391025	2413297
12/31/2019	UNITED COMMUNITY FINANCIAL COR	SAVINGS & LOANS	28,809.000	909839102	UCFC	US9098391025	2413297
12/31/2019	UNITED COMMUNITY BANKS INC/GA	BANKS	27,867.000	90984P303	UCBI	US90984P3038	2862156
12/31/2019	UNITED COMMUNITY BANKS INC/GA	BANKS	41,642.000	90984P303	UCBI	US90984P3038	2862156
12/31/2019	UNITED BANKSHARES INC/WV	BANKS	80,222.000	909907107	UBSI	US9099071071	2905794
12/31/2019	UNITED BANKSHARES INC/WV	BANKS	49,933.000	909907107	UBSI	US9099071071	2905794
12/31/2019	UNITED BANKSHARES INC/WV	BANKS	44,490.000	909907107	UBSI	US9099071071	2905794
12/31/2019	UNITED AIRLINES HOLDINGS INC	AIRLINES	67,808.000	910047109	UAL	US9100471096	B4QG225
12/31/2019	UNITED FIRE GROUP INC	INSURANCE	11,308.000	910340108	UFCS	US9103401082	B4WXG84
12/31/2019	UNITED FIRE GROUP INC	INSURANCE	10,705.000	910340108	UFCS	US9103401082	B4WXG84
12/31/2019	UNITED INSURANCE HOLDINGS CORP	INSURANCE	10,000.000	910710102	UIHC	US9107101027	B292PW7
12/31/2019	UNITED INSURANCE HOLDINGS CORP	INSURANCE	23,219.000	910710102	UIHC	US9107101027	B292PW7
12/31/2019	UNITED NATURAL FOODS INC	FOOD PROCESSING	36,219.000	911163103	UNFI	US9111631035	2895163
12/31/2019	UNITED NATURAL FOODS INC	FOOD PROCESSING	26,115.000	911163103	UNFI	US9111631035	2895163
12/31/2019	UNITED PARCEL SERVICE INC	TRANSPORTATION	26,146.000	911312106	UPS	US9113121068	2517382
12/31/2019	UNITED PARCEL SERVICE INC	TRANSPORTATION	209,191.000	911312106	UPS	US9113121068	2517382
12/31/2019	UNITED RENTALS INC	COMMERCIAL SERVICES	22,260.000	911363109	URI	US9113631090	2134781
12/31/2019	UNITED SECURITY BANCSHARES/FRE	BANKS	6,400.000	911460103	UBFO	US9114601035	2714569
12/31/2019	UNITED STATES CELLULAR CORP	TELECOMMUNICATIONS	18,321.000	911684108	USM	US9116841084	2918996
12/31/2019	UNITED STATES LIME & MINERALS	MINING	1,439.000	911922102	USLM	US9119221029	2724115
12/31/2019	UNITED STATES LIME & MINERALS	MINING	1,000.000	911922102	USLM	US9119221029	2724115
12/31/2019	US FOODS HOLDING CORP	FOOD PROCESSING	80,543.000	912008109	USFD	US9120081099	BYVFC94
12/31/2019	UNITED STATES STEEL CORP	STEEL	134,351.000	912909108	X	US9129091081	2824770
12/31/2019	UNITED STATES STEEL CORP	STEEL	88,744.000	912909108	X	US9129091081	2824770
12/31/2019	UNITED TECHNOLOGIES CORP	AEROSPACE/DEFENSE	243,032.000	913017109	UTX	US9130171096	2915500
12/31/2019	UNITED THERAPEUTICS CORP	BIOTECHNOLOGY	34,672.000	91307C102	UTHR	US91307C1027	2430412
12/31/2019	UNITEDHEALTH GROUP INC	HEALTH CARE SERVICES	283,742.000	91324P102	UNH	US91324P1021	2917766
12/31/2019	UNITIL CORP	ELECTRIC	7,409.000	913259107	UTL	US9132591077	2925037
12/31/2019	UNITI GROUP INC	EQUITY REIT (REAL ESTATE INVE	82,638.000	91325V108	UNIT	US91325V1089	BD6VBR1
12/31/2019	UNITY BANCORP INC	BANKS	3,800.000	913290102	UNTY	US9132901029	2083968
12/31/2019	UNITY BANCORP INC	BANKS	432.000	913290102	UNTY	US9132901029	2083968
12/31/2019	UNIVAR SOLUTIONS INC	CHEMICALS	5,457.000	91336L107	UNVR	US91336L1070	BZ07PN3
12/31/2019	UNIVERSAL CORP/VA	AGRICULTURE	11,452.000	913456109	UVV	US9134561094	2923804
12/31/2019	UNIVERSAL CORP/VA	AGRICULTURE	12,887.000	913456109	UVV	US9134561094	2923804
12/31/2019	UNIVERSAL DISPLAY CORP	ELECTRICAL COMPO & EQUIP	33,502.000	91347P105	OLED	US91347P1057	2277880
12/31/2019	UNIVERSAL ELECTRONICS INC	HOME FURNISHINGS	6,600.000	913483103	UEIC	US9134831034	2911683
12/31/2019	UNIVERSAL ELECTRONICS INC	HOME FURNISHINGS	8,137.000	913483103	UEIC	US9134831034	2911683

12/31/2019	UNIVERSAL FOREST PRODUCTS INC	BUILDING MATERIALS	28,649.000	913543104	UFPI	US9135431040	2906496
12/31/2019	UNIVERSAL FOREST PRODUCTS INC	BUILDING MATERIALS	25,845.000	913543104	UFPI	US9135431040	2906496
12/31/2019	UNIVERSAL HEALTH REALTY INCOME	EQUITY REIT (REAL ESTATE INVE	6,523.000	91359E105	UHT	US91359E1055	2927497
12/31/2019	UNIVERSAL INSURANCE HOLDINGS I	INSURANCE	16,497.000	91359V107	UVE	US91359V1070	2912374
12/31/2019	UNIVERSAL INSURANCE HOLDINGS I	INSURANCE	9,733.000	91359V107	UVE	US91359V1070	2912374
12/31/2019	UNITY BIOTECHNOLOGY INC	BIOTECHNOLOGY	12,106.000	91381U101	UBX	US91381U1016	BDT5LR0
12/31/2019	UNIVERSAL STAINLESS & ALLOY PR	STEEL	4,102.000	913837100	USAP	US9138371003	2944281
12/31/2019	UNIVERSAL LOGISTICS HOLDINGS I	TRANSPORTATION	4,000.000	91388P105	ULH	US91388P1057	B066PX9
12/31/2019	UNIVERSAL LOGISTICS HOLDINGS I	TRANSPORTATION	4,692.000	91388P105	ULH	US91388P1057	B066PX9
12/31/2019	UNIVERSAL HEALTH SERVICES INC	HEALTH CARE SERVICES	23,589.000	913903100	UHS	US9139031002	2923785
12/31/2019	UNIVEST FINANCIAL CORP	BANKS	14,676.000	915271100	UVSP	US9152711001	2690636
12/31/2019	UNIVEST FINANCIAL CORP	BANKS	18,121.000	915271100	UVSP	US9152711001	2690636
12/31/2019	UNUM GROUP	INSURANCE	82,470.000	91529Y106	UNM	US91529Y1064	2433842
12/31/2019	UNUM GROUP	INSURANCE	59,031.000	91529Y106	UNM	US91529Y1064	2433842
12/31/2019	UPLAND SOFTWARE INC	SOFTWARE	9,908.000	91544A109	UPLD	US91544A1097	BS7K7H4
12/31/2019	UPWORK INC	INTERNET	21,927.000	91688F104	UPWK	US91688F1049	BGRFWV4
12/31/2019	URANIUM ENERGY CORP	MINING	86,734.000	916896103	UEC	US9168961038	B0VLLY2
12/31/2019	URBAN OUTFITTERS INC	RETAIL	55,737.000	917047102	URBN	US9170471026	2933438
12/31/2019	URBAN OUTFITTERS INC	RETAIL	34,512.000	917047102	URBN	US9170471026	2933438
12/31/2019	URBAN EDGE PROPERTIES	EQUITY REIT (REAL ESTATE INVE	90,992.000	91704F104	UE	US91704F1049	BTPSGQ9
12/31/2019	URBAN EDGE PROPERTIES	EQUITY REIT (REAL ESTATE INVE	64,163.000	91704F104	UE	US91704F1049	BTPSGQ9
12/31/2019	URBAN ONE INC	MEDIA	17,696.000	91705J204	UONEK	US91705J2042	BDVKHM0
12/31/2019	URSTADT BIDDLE PROPERTIES INC	EQUITY REIT (REAL ESTATE INVE	15,047.000	917286205	UBA	US9172862057	2256522
12/31/2019	US ECOLOGY INC	ENVIRONMENTAL CONTROL	11,151.000	91734M103	ECOL	US91734M1036	BK4N2K8
12/31/2019	UTAH MEDICAL PRODUCTS INC	HEALTH CARE	1,700.000	917488108	UTMD	US9174881089	2925899
12/31/2019	VF CORP	APPAREL	12,844.000	918204108	VFC	US9182041080	2928683
12/31/2019	VF CORP	APPAREL	96,462.000	918204108	VFC	US9182041080	2928683
12/31/2019	VSE CORP	ENGINEERING & CONSTRUCTION	4,200.000	918284100	VSEC	US9182841000	2926773
12/31/2019	VSE CORP	ENGINEERING & CONSTRUCTION	3,762.000	918284100	VSEC	US9182841000	2926773
12/31/2019	VOXX INTERNATIONAL CORP	HOME FURNISHINGS	14,343.000	91829F104	VOXX	US91829F1049	B432Y19
12/31/2019	VAALCO ENERGY INC	OIL & GAS	8,344.000	91851C201	EGY	US91851C2017	2933353
12/31/2019	VAIL RESORTS INC	ENTERTAINMENT	1,495.000	91879Q109	MTN	US91879Q1094	2954194
12/31/2019	VAIL RESORTS INC	ENTERTAINMENT	64,942.000	91879Q109	MTN	US91879Q1094	2954194
12/31/2019	VALHI INC	CHEMICALS	12,300.000	918905100	VHI	US9189051009	2926717
12/31/2019	VALERO ENERGY CORP	OIL & GAS	124,847.000	91913Y100	VLO	US91913Y1001	2041364
12/31/2019	VALLEY NATIONAL BANCORP	BANKS	198,840.000	919794107	VLY	US9197941076	2935326
12/31/2019	VALLEY NATIONAL BANCORP	BANKS	309,482.000	919794107	VLY	US9197941076	2935326
12/31/2019	VALLEY NATIONAL BANCORP	BANKS	195,505.000	919794107	VLY	US9197941076	2935326
12/31/2019	VALMONT INDUSTRIES INC	METAL FABRICATION/HARDWAR	3,399.000	920253101	VMI	US9202531011	2926825
12/31/2019	VALMONT INDUSTRIES INC	METAL FABRICATION/HARDWAR	17,012.000	920253101	VMI	US9202531011	2926825
12/31/2019	VALUE LINE INC	MEDIA	149.000	920437100	VALU	US9204371002	2926751
12/31/2019	VALVOLINE INC	CHEMICALS	148,856.000	92047W101	VVV	US92047W1018	BDG22J3
12/31/2019	VANDA PHARMACEUTICALS INC	PHARMACEUTICALS	9,245.000	921659108	VNDA	US9216591084	B12W3P6
12/31/2019	VANDA PHARMACEUTICALS INC	PHARMACEUTICALS	26,209.000	921659108	VNDA	US9216591084	B12W3P6
12/31/2019	VAPOTHERM INC	HEALTH CARE SERVICES	2,312.000	922107107	VAPO	US9221071072	BGYBYK8
12/31/2019	VAREX IMAGING CORP	HEALTH CARE	15,156.000	92214X106	VREX	US92214X1063	BDQYWV1

12/31/2019	VAREX IMAGING CORP	HEALTH CARE	19,425.000	92214X106	VREX	US92214X1063	BDQYWV1
12/31/2019	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE	3,670.000	92220P105	VAR	US92220P1057	2927516
12/31/2019	VARIAN MEDICAL SYSTEMS INC	HEALTH CARE	27,852.000	92220P105	VAR	US92220P1057	2927516
12/31/2019	VARONIS SYSTEMS INC	COMPUTERS	15,041.000	922280102	VRNS	US9222801022	BJZ2ZR5
12/31/2019	VECTOR GROUP LTD	AGRICULTURE	54,728.000	92240M108	VGR	US92240M1080	2515803
12/31/2019	VEECO INSTRUMENTS INC	SEMICONDUCTORS	31,237.000	922417100	VECO	US9224171002	2938422
12/31/2019	VEECO INSTRUMENTS INC	SEMICONDUCTORS	23,500.000	922417100	VECO	US9224171002	2938422
12/31/2019	VECTRUS INC	COMMERCIAL SERVICES	5,400.000	92242T101	VEC	US92242T1016	BQS2V17
12/31/2019	VECTRUS INC	COMMERCIAL SERVICES	7,034.000	92242T101	VEC	US92242T1016	BQS2V17
12/31/2019	VEEVA SYSTEMS INC	SOFTWARE	55,449.000	922475108	VEEV	US9224751084	BFH3N85
12/31/2019	VENTAS INC	EQUITY REIT (REAL ESTATE INVE	110,346.000	92276F100	VTR	US92276F1003	2927925
12/31/2019	VERA BRADLEY INC	RETAIL	11,000.000	92335C106	VRA	US92335C1062	B4626P4
12/31/2019	VERA BRADLEY INC	RETAIL	16,389.000	92335C106	VRA	US92335C1062	B4626P4
12/31/2019	VERACYTE INC	BIOTECHNOLOGY	22,865.000	92337F107	VCYT	US92337F1075	BFTWZY0
12/31/2019	VERISIGN INC	INTERNET	31,532.000	92343E102	VRSN	US92343E1029	2142922
12/31/2019	VERIZON COMMUNICATIONS INC	TELECOMMUNICATIONS	1,238,630.000	92343V104	VZ	US92343V1044	2090571
12/31/2019	VERINT SYSTEMS INC	SOFTWARE	35,265.000	92343X100	VRNT	US92343X1000	2849193
12/31/2019	VERINT SYSTEMS INC	SOFTWARE	2,457.000	92343X100	VRNT	US92343X1000	2849193
12/31/2019	VERITEX HOLDINGS INC	BANKS	12,997.000	923451108	VBTX	US9234511080	BRCYYB7
12/31/2019	VERITEX HOLDINGS INC	BANKS	25,742.000	923451108	VBTX	US9234511080	BRCYYB7
12/31/2019	VERITIV CORP	WHOLESALE DIST	5,600.000	923454102	VRTV	US9234541020	BNBKSP0
12/31/2019	VERITIV CORP	WHOLESALE DIST	8,091.000	923454102	VRTV	US9234541020	BNBKSP0
12/31/2019	VERISK ANALYTICS INC	COMMERCIAL SERVICES	48,435.000	92345Y106	VRSK	US92345Y1064	B4P9W92
12/31/2019	VERICEL CORP	BIOTECHNOLOGY	22,180.000	92346J108	VCEL	US92346J1088	BSBMN89
12/31/2019	VERRA MOBILITY CORP	SOFTWARE	56,421.000	92511U102	VRRM	US92511U1025	BFXX5X8
12/31/2019	VERRICA PHARMACEUTICALS INC	PHARMACEUTICALS	5,474.000	92511W108	VRCA	US92511W1080	BZ1NTH2
12/31/2019	VERSO CORP	FOREST PRODUCTS & PAPER	13,064.000	92531L207	VRS	US92531L2079	BYN9TR1
12/31/2019	VERSO CORP	FOREST PRODUCTS & PAPER	17,544.000	92531L207	VRS	US92531L2079	BYN9TR1
12/31/2019	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	76,186.000	92532F100	VRTX	US92532F1003	2931034
12/31/2019	VERTEX PHARMACEUTICALS INC	BIOTECHNOLOGY	9,880.000	92532F100	VRTX	US92532F1003	2931034
12/31/2019	VIAD CORP	COMMERCIAL SERVICES	11,531.000	92552R406	VVI	US92552R4065	B01KGF5
12/31/2019	VIAD CORP	COMMERCIAL SERVICES	10,736.000	92552R406	VVI	US92552R4065	B01KGF5
12/31/2019	VIASAT INC	TELECOMMUNICATIONS	45,568.000	92552V100	VSAT	US92552V1008	2946243
12/31/2019	VIAMI SOLUTIONS INC	TELECOMMUNICATIONS	115,705.000	925550105	VIAM	US9255501051	BYXB201
12/31/2019	VIACOMCBS INC	MEDIA	162,476.000	92556H206	VIAC	US92556H2067	BKTNTR9
12/31/2019	VICOR CORP	ELECTRICAL COMPO & EQUIP	8,887.000	925815102	VICR	US9258151029	2930774
12/31/2019	VIEWRAY INC	HEALTH CARE	31,341.000	92672L107	VRAY	US92672L1070	BYSGPK2
12/31/2019	VIKING THERAPEUTICS INC	BIOTECHNOLOGY	29,860.000	92686J106	VKTX	US92686J1060	BQQG1V1
12/31/2019	VILLAGE SUPER MARKET INC	FOOD PROCESSING	4,000.000	927107409	VLGEA	US9271074091	2929211
12/31/2019	VILLAGE SUPER MARKET INC	FOOD PROCESSING	6,544.000	927107409	VLGEA	US9271074091	2929211
12/31/2019	VIPER ENERGY PARTNERS LP	LIMITED PARTNERSHIP - PUBLIC	224,711.000	92763M105	VNOM	US92763M1053	BN8TKC1
12/31/2019	VIRCO MANUFACTURING CORP	OFFICE FURNISHINGS	4,398.000	927651109	VIRC	US9276511097	2929705
12/31/2019	VIRNETX HOLDING CORP	INTERNET	29,833.000	92823T108	VHC	US92823T1088	2443346
12/31/2019	VISA INC	DIVERSIFIED FINANCIAL SERVI	512,854.000	92826C839	V	US92826C8394	B2PZN04
12/31/2019	VIRTUSA CORP	COMPUTERS	14,367.000	92827P102	VRTU	US92827P1021	B1YWRN0
12/31/2019	VIRTUS INVESTMENT PARTNERS INC	DIVERSIFIED FINANCIAL SERVI	3,400.000	92828Q109	VRTS	US92828Q1094	B3KKGQ8

12/31/2019	VIRTUS INVESTMENT PARTNERS INC	DIVERSIFIED FINANCIAL SERVICI	3,028.000	92828Q109	VRTS	US92828Q1094	B3KKGQ8
12/31/2019	VISHAY INTERTECHNOLOGY INC	ELECTRONICS	90,052.000	928298108	VSH	US9282981086	2930149
12/31/2019	VISHAY INTERTECHNOLOGY INC	ELECTRONICS	67,444.000	928298108	VSH	US9282981086	2930149
12/31/2019	VISHAY INTERTECHNOLOGY INC	ELECTRONICS	104,571.000	928298108	VSH	US9282981086	2930149
12/31/2019	VISHAY PRECISION GROUP INC	ELECTRONICS	5,000.000	92835K103	VPG	US92835K1034	B603LG3
12/31/2019	VISHAY PRECISION GROUP INC	ELECTRONICS	6,868.000	92835K103	VPG	US92835K1034	B603LG3
12/31/2019	VISTA OUTDOOR INC	LEISURE TIME	29,050.000	928377100	VSTO	US9283771007	BVGC697
12/31/2019	VISTA OUTDOOR INC	LEISURE TIME	36,059.000	928377100	VSTO	US9283771007	BVGC697
12/31/2019	VISTEON CORP	AUTO PARTS & EQUIPMENT	13,057.000	92839U206	VC	US92839U2069	B4N0JJ6
12/31/2019	VISTEON CORP	AUTO PARTS & EQUIPMENT	22,096.000	92839U206	VC	US92839U2069	B4N0JJ6
12/31/2019	VIVINT SOLAR INC	ENERGY - ALTERNATE SOURCES	20,147.000	92854Q106	VSLR	US92854Q1067	BQXKZ36
12/31/2019	VMWARE INC	SOFTWARE	3,028.000	928563402	VMW	US9285634021	B23SN61
12/31/2019	VOCERA COMMUNICATIONS INC	COMPUTERS	15,355.000	92857F107	VCRA	US92857F1075	B76LYJ2
12/31/2019	VOLT INFORMATION SCIENCES INC	COMMERCIAL SERVICES	11,688.000	928703107	VOLT	US9287031077	2930440
12/31/2019	VONAGE HOLDINGS CORP	TELECOMMUNICATIONS	112,532.000	92886T201	VG	US92886T2015	B15JLG1
12/31/2019	VORNADO REALTY TRUST	EQUITY REIT (REAL ESTATE INVE	45,768.000	929042109	VNO	US9290421091	2933632
12/31/2019	VOYA FINANCIAL INC	INSURANCE	63,606.000	929089100	VOYA	US9290891004	BKWQ2N2
12/31/2019	VOYAGER THERAPEUTICS INC	PHARMACEUTICALS	13,014.000	92915B106	VYGR	US92915B1061	BY7RB53
12/31/2019	VULCAN MATERIALS CO	BUILDING MATERIALS	39,575.000	929160109	VMC	US9291601097	2931205
12/31/2019	W&T OFFSHORE INC	OIL & GAS	47,317.000	92922P106	WTI	US92922P1066	B01Z7M4
12/31/2019	WD-40 CO	HOUSEHOLD PRODUCTS/WARES	7,089.000	929236107	WDFC	US9292361071	2944742
12/31/2019	WSFS FINANCIAL CORP	SAVINGS & LOANS	29,364.000	929328102	WSFS	US9293281021	2940375
12/31/2019	WSFS FINANCIAL CORP	SAVINGS & LOANS	25,959.000	929328102	WSFS	US9293281021	2940375
12/31/2019	WEC ENERGY GROUP INC	ELECTRIC	11,757.000	92939U106	WEC	US92939U1060	BYY8XK8
12/31/2019	WEC ENERGY GROUP INC	ELECTRIC	94,433.000	92939U106	WEC	US92939U1060	BYY8XK8
12/31/2019	WABASH NATIONAL CORP	AUTO MANUFACTURERS	27,636.000	929566107	WNC	US9295661071	2932048
12/31/2019	WABASH NATIONAL CORP	AUTO MANUFACTURERS	23,169.000	929566107	WNC	US9295661071	2932048
12/31/2019	WESTINGHOUSE AIR BRAKE TECHNOL	MACHINERY - DIVERSIFIED	54,268.000	929740108	WAB	US9297401088	2955733
12/31/2019	WADDELL & REED FINANCIAL INC	DIVERSIFIED FINANCIAL SERVICI	5,838.000	930059100	WDR	US9300591008	2156503
12/31/2019	WADDELL & REED FINANCIAL INC	DIVERSIFIED FINANCIAL SERVICI	40,500.000	930059100	WDR	US9300591008	2156503
12/31/2019	WAITR HOLDINGS INC	RETAIL	10,893.000	930752100	WTRH	US9307521008	BFY66V1
12/31/2019	WALMART INC	RETAIL	423,545.000	931142103	WMT	US9311421039	2936921
12/31/2019	WALGREENS BOOTS ALLIANCE INC	RETAIL	227,902.000	931427108	WBA	US9314271084	BTN1Y44
12/31/2019	WALKER & DUNLOP INC	BANKS	7,634.000	93148P102	WD	US93148P1021	B4TZV44
12/31/2019	WALKER & DUNLOP INC	BANKS	14,174.000	93148P102	WD	US93148P1021	B4TZV44
12/31/2019	WARRIOR MET COAL INC	COAL	14,149.000	93627C101	HCC	US93627C1018	BF2X272
12/31/2019	WARRIOR MET COAL INC	COAL	31,898.000	93627C101	HCC	US93627C1018	BF2X272
12/31/2019	WASHINGTON FEDERAL INC	SAVINGS & LOANS	34,372.000	938824109	WAFD	US9388241096	2941981
12/31/2019	WASHINGTON FEDERAL INC	SAVINGS & LOANS	40,361.000	938824109	WAFD	US9388241096	2941981
12/31/2019	WASHINGTON FEDERAL INC	SAVINGS & LOANS	61,903.000	938824109	WAFD	US9388241096	2941981
12/31/2019	WASHINGTON PRIME GROUP INC	EQUITY REIT (REAL ESTATE INVE	95,130.000	93964W108	WPG	US93964W1080	BD5JMM8
12/31/2019	WASHINGTON PRIME GROUP INC	EQUITY REIT (REAL ESTATE INVE	97,718.000	93964W108	WPG	US93964W1080	BD5JMM8
12/31/2019	WASHINGTON REAL ESTATE INVESTM	EQUITY REIT (REAL ESTATE INVE	40,893.000	939653101	WRE	US9396531017	2942304
12/31/2019	WASHINGTON TRUST BANCORP INC	BANKS	7,662.000	940610108	WASH	US9406101082	2942025
12/31/2019	WASHINGTON TRUST BANCORP INC	BANKS	2,292.000	940610108	WASH	US9406101082	2942025
12/31/2019	WASTE MANAGEMENT INC	ENVIRONMENTAL CONTROL	116,604.000	94106L109	WM	US94106L1098	2937667

12/31/2019	WATERS CORP	ELECTRONICS	20,089.000	941848103	WAT	US9418481035	2937689
12/31/2019	WATERS CORP	ELECTRONICS	2,508.000	941848103	WAT	US9418481035	2937689
12/31/2019	WATERSTONE FINANCIAL INC	SAVINGS & LOANS	17,455.000	94188P101	WSBF	US94188P1012	BJ7BVV6
12/31/2019	WATERSTONE FINANCIAL INC	SAVINGS & LOANS	12,400.000	94188P101	WSBF	US94188P1012	BJ7BVV6
12/31/2019	WATSCO INC	WHOLESALE DIST	25,796.000	942622200	WSO	US9426222009	2943039
12/31/2019	WATTS WATER TECHNOLOGIES INC	ELECTRONICS	15,249.000	942749102	WTS	US9427491025	2943620
12/31/2019	WATTS WATER TECHNOLOGIES INC	ELECTRONICS	68,408.000	942749102	WTS	US9427491025	2943620
12/31/2019	WEBSTER FINANCIAL CORP	BANKS	72,717.000	947890109	WBS	US9478901096	2945143
12/31/2019	WEINGARTEN REALTY INVESTORS	EQUITY REIT (REAL ESTATE INVE	95,567.000	948741103	WRI	US9487411038	2946618
12/31/2019	WEIS MARKETS INC	FOOD PROCESSING	4,644.000	948849104	WMK	US9488491047	2946845
12/31/2019	WEIS MARKETS INC	FOOD PROCESSING	12,324.000	948849104	WMK	US9488491047	2946845
12/31/2019	WELBILT INC	MACHINERY - DIVERSIFIED	66,291.000	949090104	WBT	US9490901041	BYP5773
12/31/2019	WELLCARE HEALTH PLANS INC	HEALTH CARE SERVICES	14,691.000	94946T106	WCG	US94946T1060	B01R258
12/31/2019	WELLS FARGO & CO	BANKS	1,155,276.000	949746101	WFC	US9497461015	2649100
12/31/2019	WELLTOWER INC	EQUITY REIT (REAL ESTATE INVE	120,965.000	95040Q104	WELL	US95040Q1040	BYVYHH4
12/31/2019	WENDY'S CO/THE	RETAIL	145,412.000	95058W100	WEN	US95058W1009	B3NXMJ9
12/31/2019	WERNER ENTERPRISES INC	TRANSPORTATION	26,035.000	950755108	WERN	US9507551086	2948852
12/31/2019	WERNER ENTERPRISES INC	TRANSPORTATION	28,755.000	950755108	WERN	US9507551086	2948852
12/31/2019	WERNER ENTERPRISES INC	TRANSPORTATION	34,995.000	950755108	WERN	US9507551086	2948852
12/31/2019	WESBANCO INC	BANKS	35,122.000	950810101	WSBC	US9508101014	2953782
12/31/2019	WESBANCO INC	BANKS	35,388.000	950810101	WSBC	US9508101014	2953782
12/31/2019	WESCO AIRCRAFT HOLDINGS INC	WHOLESALE DIST	26,400.000	950814103	WAIR	US9508141036	B3Y05W3
12/31/2019	WESCO AIRCRAFT HOLDINGS INC	WHOLESALE DIST	40,798.000	950814103	WAIR	US9508141036	B3Y05W3
12/31/2019	WESCO INTERNATIONAL INC	WHOLESALE DIST	20,983.000	95082P105	WCC	US95082P1057	2416973
12/31/2019	WEST BANCORPORATION INC	BANKS	7,700.000	95123P106	WTBA	US95123P1066	2408840
12/31/2019	WEST BANCORPORATION INC	BANKS	3,223.000	95123P106	WTBA	US95123P1066	2408840
12/31/2019	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE	58,462.000	955306105	WST	US9553061055	2950482
12/31/2019	WEST PHARMACEUTICAL SERVICES I	HEALTH CARE	67,050.000	955306105	WST	US9553061055	2950482
12/31/2019	WESTAMERICA BANCORPORATION	BANKS	13,577.000	957090103	WABC	US9570901036	2950374
12/31/2019	WESTERN ASSET MORTGAGE CAPITAL	EQUITY REIT (REAL ESTATE INVE	23,292.000	95790D105	WMC	US95790D1054	B8421W6
12/31/2019	WESTERN DIGITAL CORP	COMPUTERS	87,569.000	958102105	WDC	US9581021055	2954699
12/31/2019	WESTERN NEW ENGLAND BANCORP IN	BANKS	13,100.000	958892101	WNEB	US9588921018	BZCNLM0
12/31/2019	WESTERN NEW ENGLAND BANCORP IN	BANKS	17,768.000	958892101	WNEB	US9588921018	BZCNLM0
12/31/2019	WESTERN UNION CO/THE	DIVERSIFIED FINANCIAL SERVI	122,344.000	959802109	WU	US9598021098	B1F76F9
12/31/2019	WESTLAKE CHEMICAL CORP	CHEMICALS	23,775.000	960413102	WLK	US9604131022	B01ZP20
12/31/2019	WESTROCK CO	PACKAGING PRODUCTS	73,532.000	96145D105	WRK	US96145D1054	BYR0914
12/31/2019	WESTWOOD HOLDINGS GROUP INC	DIVERSIFIED FINANCIAL SERVI	4,000.000	961765104	WHG	US9617651040	2958293
12/31/2019	WESTWOOD HOLDINGS GROUP INC	DIVERSIFIED FINANCIAL SERVI	2,582.000	961765104	WHG	US9617651040	2958293
12/31/2019	WEX INC	COMMERCIAL SERVICES	34,205.000	96208T104	WEX	US96208T1043	B8383P2
12/31/2019	WEYCO GROUP INC	APPAREL	3,468.000	962149100	WEYS	US9621491003	2947774
12/31/2019	WEYCO GROUP INC	APPAREL	3,000.000	962149100	WEYS	US9621491003	2947774
12/31/2019	WEYERHAEUSER CO	EQUITY REIT (REAL ESTATE INVE	221,535.000	962166104	WY	US9621661043	2958936
12/31/2019	WHIRLPOOL CORP	HOME FURNISHINGS	18,789.000	963320106	WHR	US9633201069	2960384
12/31/2019	WHITESTONE REIT	EQUITY REIT (REAL ESTATE INVE	18,600.000	966084204	WSR	US9660842041	B6452T5
12/31/2019	WHITESTONE REIT	EQUITY REIT (REAL ESTATE INVE	21,071.000	966084204	WSR	US9660842041	B6452T5
12/31/2019	WHITING PETROLEUM CORP	OIL & GAS	35,635.000	966387409	WLL	US9663874090	BYWSWR0

12/31/2019	WHITING PETROLEUM CORP	OIL & GAS	53,974.000	966387409	WLL	US9663874090	BYWSWR0
12/31/2019	WIDOPENWEST INC	MEDIA	14,400.000	96758W101	WOW	US96758W1018	BYQN8D9
12/31/2019	JOHN WILEY & SONS INC	MEDIA	34,564.000	968223206	JW/A	US9682232064	2965668
12/31/2019	JOHN WILEY & SONS INC	MEDIA	17,735.000	968223206	JW/A	US9682232064	2965668
12/31/2019	WILLDAN GROUP INC	COMMERCIAL SERVICES	3,332.000	96924N100	WLDN	US96924N1000	B1HP598
12/31/2019	WILLDAN GROUP INC	COMMERCIAL SERVICES	4,828.000	96924N100	WLDN	US96924N1000	B1HP598
12/31/2019	WILLIAMS COS INC/THE	PIPELINES	355,683.000	969457100	WMB	US9694571004	2967181
12/31/2019	WILLIAMS-SONOMA INC	RETAIL	61,323.000	969904101	WSM	US9699041011	2967589
12/31/2019	WILLIS LEASE FINANCE CORP	TRUCKING & LEASING	539.000	970646105	WLFC	US9706461053	2036779
12/31/2019	WILLIS LEASE FINANCE CORP	TRUCKING & LEASING	1,500.000	970646105	WLFC	US9706461053	2036779
12/31/2019	WILLSCOT CORP	ENGINEERING & CONSTRUCTION	19,951.000	971375126	WSC	US9713751264	BF6QP89
12/31/2019	WILLSCOT CORP	ENGINEERING & CONSTRUCTION	12,522.000	971375126	WSC	US9713751264	BF6QP89
12/31/2019	WINGSTOP INC	RETAIL	15,910.000	974155103	WING	US9741551033	BYYXHN4
12/31/2019	WINGSTOP INC	RETAIL	4,659.000	974155103	WING	US9741551033	BYYXHN4
12/31/2019	WINMARK CORP	RETAIL	1,230.000	974250102	WINA	US9742501029	2391092
12/31/2019	WINNEBAGO INDUSTRIES INC	HOME BUILDERS	15,741.000	974637100	WGO	US9746371007	2972721
12/31/2019	WINNEBAGO INDUSTRIES INC	HOME BUILDERS	11,326.000	974637100	WGO	US9746371007	2972721
12/31/2019	WINTRUST FINANCIAL CORP	BANKS	25,159.000	97650W108	WTFC	US97650W1080	2425258
12/31/2019	WINTRUST FINANCIAL CORP	BANKS	45,094.000	97650W108	WTFC	US97650W1080	2425258
12/31/2019	WIRELESS TELECOM GROUP INC	TELECOMMUNICATIONS	2,084.000	976524108	WTT	US9765241081	2973627
12/31/2019	WISDOMTREE INVESTMENTS INC	DIVERSIFIED FINANCIAL SERVICE	59,512.000	97717P104	WETF	US97717P1049	2476513
12/31/2019	WOLVERINE WORLD WIDE INC	APPAREL	45,105.000	978097103	WWW	US9780971035	2977500
12/31/2019	WOLVERINE WORLD WIDE INC	APPAREL	26,600.000	978097103	WWW	US9780971035	2977500
12/31/2019	WOODWARD INC	ELECTRONICS	44,554.000	980745103	WWD	US9807451037	2948089
12/31/2019	WORKIVA INC	SOFTWARE	18,711.000	98139A105	WK	US98139A1051	BSS6HY8
12/31/2019	WORKIVA INC	SOFTWARE	97,676.000	98139A105	WK	US98139A1051	BSS6HY8
12/31/2019	WORLD ACCEPTANCE CORP	DIVERSIFIED FINANCIAL SERVICE	3,488.000	981419104	WRLD	US9814191048	2981181
12/31/2019	WORLD ACCEPTANCE CORP	DIVERSIFIED FINANCIAL SERVICE	838.000	981419104	WRLD	US9814191048	2981181
12/31/2019	WORLD FUEL SERVICES CORP	RETAIL	51,668.000	981475106	INT	US9814751064	2469450
12/31/2019	WORLD FUEL SERVICES CORP	RETAIL	22,041.000	981475106	INT	US9814751064	2469450
12/31/2019	WORLD FUEL SERVICES CORP	RETAIL	33,759.000	981475106	INT	US9814751064	2469450
12/31/2019	WORLD WRESTLING ENTERTAINMENT	MEDIA	37,497.000	98156Q108	WWE	US98156Q1085	2503529
12/31/2019	WORTHINGTON INDUSTRIES INC	METAL FABRICATION/HARDWARE	11,144.000	981811102	WOR	US9818111026	2981932
12/31/2019	WORTHINGTON INDUSTRIES INC	METAL FABRICATION/HARDWARE	20,744.000	981811102	WOR	US9818111026	2981932
12/31/2019	WORTHINGTON INDUSTRIES INC	METAL FABRICATION/HARDWARE	29,163.000	981811102	WOR	US9818111026	2981932
12/31/2019	WPX ENERGY INC	OIL & GAS	329,277.000	98212B103	WPX	US98212B1035	B40PCD9
12/31/2019	WPX ENERGY INC	OIL & GAS	228,036.000	98212B103	WPX	US98212B1035	B40PCD9
12/31/2019	WW INTERNATIONAL INC	COMMERCIAL SERVICES	36,703.000	98262P101	WW	US98262P1012	BK71LY6
12/31/2019	WW INTERNATIONAL INC	COMMERCIAL SERVICES	22,072.000	98262P101	WW	US98262P1012	BK71LY6
12/31/2019	WYNDHAM DESTINATIONS INC	LODGING	71,667.000	98310W108	WYND	US98310W1080	B198391
12/31/2019	WYNDHAM HOTELS & RESORTS INC	LODGING	75,194.000	98311A105	WH	US98311A1051	BF108P4
12/31/2019	WYNN RESORTS LTD	LODGING	28,731.000	983134107	WYNN	US9831341071	2963811
12/31/2019	XPO LOGISTICS INC	TRANSPORTATION	36,100.000	983793100	XPO	US9837931008	B6Z1355
12/31/2019	XPO LOGISTICS INC	TRANSPORTATION	72,929.000	983793100	XPO	US9837931008	B6Z1355
12/31/2019	XCEL ENERGY INC	ELECTRIC	156,889.000	98389B100	XEL	US98389B1008	2614807
12/31/2019	XILINX INC	SEMICONDUCTORS	74,947.000	983919101	XLNX	US9839191015	2985677

12/31/2019	XENIA HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	60,131.000	984017103	XHR	US9840171030	BVV6CY1
12/31/2019	XENIA HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	58,991.000	984017103	XHR	US9840171030	BVV6CY1
12/31/2019	XENIA HOTELS & RESORTS INC	EQUITY REIT (REAL ESTATE INVE	363,865.000	984017103	XHR	US9840171030	BVV6CY1
12/31/2019	XENCOR INC	BIOTECHNOLOGY	24,976.000	98401F105	XNCR	US98401F1057	BGCYWN8
12/31/2019	XENCOR INC	BIOTECHNOLOGY	42,434.000	98401F105	XNCR	US98401F1057	BGCYWN8
12/31/2019	XYLEM INC/NY	MACHINERY - DIVERSIFIED	52,629.000	98419M100	XYL	US98419M1009	B3P2CN8
12/31/2019	XYLEM INC/NY	MACHINERY - DIVERSIFIED	6,374.000	98419M100	XYL	US98419M1009	B3P2CN8
12/31/2019	X4 PHARMACEUTICALS INC	BIOTECHNOLOGY	416.000	98420X103	XFOR	US98420X1037	BFY8WQ4
12/31/2019	XPERI CORP	SEMICONDUCTORS	24,392.000	98421B100	XPER	US98421B1008	BYXQNK3
12/31/2019	XPERI CORP	SEMICONDUCTORS	9,839.000	98421B100	XPER	US98421B1008	BYXQNK3
12/31/2019	XEROX HOLDINGS CORP	OFFICE/BUSINESS EQUIPMENT	61,697.000	98421M106	XRX	US98421M1062	BJJD5G3
12/31/2019	XEROX HOLDINGS CORP	OFFICE/BUSINESS EQUIPMENT	72,245.000	98421M106	XRX	US98421M1062	BJJD5G3
12/31/2019	XERIS PHARMACEUTICALS INC	PHARMACEUTICALS	10,419.000	98422L107	XERS	US98422L1070	BF2G657
12/31/2019	Y-MABS THERAPEUTICS INC	BIOTECHNOLOGY	8,428.000	984241109	YMAB	US9842411095	BG31GH0
12/31/2019	Y-MABS THERAPEUTICS INC	BIOTECHNOLOGY	117,620.000	984241109	YMAB	US9842411095	BG31GH0
12/31/2019	YRC WORLDWIDE INC	TRANSPORTATION	16,200.000	984249607	YRCW	US9842496070	B7DX5Y3
12/31/2019	YELP INC	INTERNET	21,675.000	985817105	YELP	US9858171054	B7KCD72
12/31/2019	YELP INC	INTERNET	50,476.000	985817105	YELP	US9858171054	B7KCD72
12/31/2019	YELP INC	INTERNET	36,118.000	985817105	YELP	US9858171054	B7KCD72
12/31/2019	YEXT INC	SOFTWARE	44,664.000	98585N106	YEXT	US98585N1063	BD8ZJW2
12/31/2019	YETI HOLDINGS INC	LEISURE TIME	17,477.000	98585X104	YETI	US98585X1046	BGR7KH2
12/31/2019	YORK WATER CO/THE	WATER	6,300.000	987184108	YORW	US9871841089	2425292
12/31/2019	YUM! BRANDS INC	RETAIL	92,251.000	988498101	YUM	US9884981013	2098876
12/31/2019	ZAGG INC	ELECTRONICS	13,300.000	98884U108	ZAGG	US98884U1088	B1BYGH6
12/31/2019	ZAGG INC	ELECTRONICS	16,491.000	98884U108	ZAGG	US98884U1088	B1BYGH6
12/31/2019	ZEBRA TECHNOLOGIES CORP	OFFICE/BUSINESS EQUIPMENT	15,827.000	989207105	ZBRA	US9892071054	2989356
12/31/2019	ZENDESK INC	INTERNET	176,551.000	98936J101	ZEN	US98936J1016	BMH0MR7
12/31/2019	ZIMMER BIOMET HOLDINGS INC	HEALTH CARE	60,921.000	98956P102	ZBH	US98956P1021	2783815
12/31/2019	ZIONS BANCORP NA	BANKS	6,890.000	989701107	ZION	US9897011071	2989828
12/31/2019	ZIONS BANCORP NA	BANKS	61,604.000	989701107	ZION	US9897011071	2989828
12/31/2019	ZIONS BANCORP NA	BANKS	51,383.000	989701107	ZION	US9897011071	2989828
12/31/2019	ZIOPHARM ONCOLOGY INC	BIOTECHNOLOGY	64,000.000	98973P101	ZIOP	US98973P1012	B0HZZ46
12/31/2019	ZIX CORP	INTERNET	25,400.000	98974P100	ZIXI	US98974P1003	2032238
12/31/2019	ZOGENIX INC	PHARMACEUTICALS	24,137.000	98978L204	ZGNX	US98978L2043	BYTJZL1
12/31/2019	ZOGENIX INC	PHARMACEUTICALS	21,200.000	98978L204	ZGNX	US98978L2043	BYTJZL1
12/31/2019	ZOETIS INC	PHARMACEUTICALS	142,064.000	98978V103	ZTS	US98978V1035	B95WG16
12/31/2019	ZOETIS INC	PHARMACEUTICALS	17,888.000	98978V103	ZTS	US98978V1035	B95WG16
12/31/2019	ZOVIO INC	SOFTWARE	10,246.000	98979V102	ZVO	US98979V1026	BHL1D34
12/31/2019	ZUMIEZ INC	RETAIL	9,247.000	989817101	ZUMZ	US9898171015	B081QB7
12/31/2019	ZUMIEZ INC	RETAIL	17,613.000	989817101	ZUMZ	US9898171015	B081QB7
12/31/2019	ZUORA INC	SOFTWARE	40,379.000	98983V106	ZUO	US98983V1061	BFXZB14
12/31/2019	ZYNERBA PHARMACEUTICALS INC	PHARMACEUTICALS	3,576.000	98986X109	ZYNE	US98986X1090	BZ03R68
12/31/2019	COMMIT TO SELL MUTUAL FD	US EQUITY FUNDS (US REGISTEI	2,893,269.710				
12/31/2019	EMERALD OIL INC	OIL & GAS	6,785.710				
12/31/2019	ABU DHABI COMMERCIAL BANK PJSC	BANKS	111,065.000		ADCB	AEA000201011	6545464
12/31/2019	FIRST ABU DHABI BANK PJSC	BANKS	125,172.000		FAB	AEN000101016	6624471