

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Agile Group Holdings	8.5	7/18/21	400,000	425,312	0.687%
Agility Health	5.5	1/4/26	105,000	104,606	0.169%
Akbank T.A.S.	4	1/24/20	200,000	195,419	0.316%
Altra Industrial Motion	4.5	10/1/25	199,646	195,902	0.317%
American Electric Power			2,179	110,824	0.179%
Arconic	5.4	4/15/21	200,000	206,250	0.333%
Arconic	6.15	8/15/20	200,000	207,000	0.335%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	4.63	5/15/23	250,000	251,563	0.407%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	7.25	5/15/24	200,000	210,500	0.340%
Assurant			2,200	228,390	0.369%
Asurion	9	8/4/25	570,000	576,886	0.932%
BIM Birllesik Magazalar			7,000	95,811	0.155%
Bloom Energy			932	12,041	0.019%
Carvana			1,000	58,060	0.094%
Celgene			1,900	179,246	0.290%
China Evergrande	6.25	6/28/21	400,000	382,253	0.618%
Clear Channel Worldwide Holdings	6.5	11/15/22	450,000	460,688	0.745%
Clear Channel Worldwide Holdings	9.25	2/15/24	300,000	318,000	0.514%
Collier Creek Holdings			14,339	148,409	0.240%
CommScope	4.5	12/29/22	85,964	85,722	0.139%
Country Garden Holdings	7.13	4/25/22	400,000	418,806	0.677%
CSC Holdings	10.88	10/15/25	300,000	346,125	0.559%
Ctrip.com International	1.25	9/15/22	500,000	507,010	0.819%
Danaher			270	281,521	0.455%
Dte Energy			7,000	388,368	0.628%
Edelman Financial Center	9.54	7/20/26	300,000	300,750	0.486%
Edelman Financial Center	6.04	7/21/25	224,438	222,404	0.359%
Egypt Treasury Bills	16.16	6/11/19	7,425,000	417,362	0.675%
Elanco Animal Health	3.91	8/27/21	90,000	91,456	0.148%
Elanco Animal Health			530	16,997	0.027%
Enbridge	6	1/15/77	250,000	248,125	0.401%
Eutelsat Communications			17,350	303,834	0.491%
Evo Payments			255	7,408	0.012%
Farfetch			285	7,669	0.012%
First Data	5.75	1/15/24	500,000	514,375	0.831%
GameStop	5.5	10/1/19	150,000	150,000	0.242%
GameStop	6.75	3/15/21	325,000	327,438	0.529%
GCI Liberty	1.75	9/30/46	250,000	275,505	0.445%
Goosehead Insurance			544	15,167	0.025%
Guardant Health			269	20,632	0.033%
HCA Healthcare	6.25	2/15/21	750,000	787,500	1.273%
Inmarsat Finance	6.5	10/1/24	200,000	210,000	0.339%
K-MAC Holdings	9.24	3/16/26	180,000	177,435	0.287%
Knorr-Bremse			544	54,117	0.087%
Largan Precision			1,000	149,984	0.242%
Lightspeed POS			1,019	15,716	0.025%
Lions Gate Capital Holdings	4.75	3/24/25	341,550	336,427	0.544%
Marriott Ownership Resorts	4.75	8/29/25	239,400	237,904	0.384%
Maruti Suzuki India			1,100	105,888	0.171%
MedPlast Holdings	6.35	7/2/25	308,450	308,064	0.498%
Microchip Technology	4.5	5/29/25	200,844	198,384	0.321%
Moneta Money Bank			26,200	90,452	0.146%
MTN Mauritius Investments	5.37	2/13/22	200,000	200,648	0.324%
Multi-Color	6.13	12/1/22	200,000	206,000	0.333%
NBCUniversal Enterprise	5.25	6/19/67	200,000	203,000	0.328%
Nep	5.75	10/20/25	384,038	380,293	0.615%
Nielsen Co Luxembourg SARL	5.5	10/1/21	400,000	400,500	0.647%
Nustar Logistics	9.52	1/15/43	13,000	326,820	0.528%
Nustar Logistics	4.8	9/1/20	200,000	202,000	0.326%
OTP Bank			4,000	176,343	0.285%
Petrobras Global Finance BV	7.25	3/17/44	200,000	209,325	0.338%
PG&E	3.84	12/31/20	485,000	485,000	0.784%
PKO Bank Polski			10,100	101,547	0.164%
Pluralsight			538	17,076	0.028%
Press Ganey Holdings	5.25	10/23/23	326,658	319,308	0.516%

Principia Biopharma				188	6,392	0.010%
REI - SECURITY LENDING COLLATERAL				97,383	973,826	1.574%
Rent-A-Center Inc/TX	6.63	11/15/20		200,000	199,500	0.322%
Resolute Energy	8.5	5/1/20		200,000	200,020	0.323%
Sedgwick Claims Management Services	5.75	12/31/25		149,625	146,290	0.236%
Sempra Energy				1,600	169,404	0.274%
Sempra Energy				500	53,155	0.086%
Sentinel Energy Services				28,029	287,701	0.465%
Serbia Treasury Bonds	5.88	2/8/28		23,000,000	235,669	0.381%
Shockwave Medical				210	7,029	0.011%
Shriram Transport Finance				8,000	147,223	0.238%
SI-BONE				193	3,636	0.006%
Solera LLC / Solera Finance	10.5	3/1/24		300,000	325,125	0.525%
StandardAero Aviation Holdings	6.24	7/7/22		198,969	199,094	0.322%
Tacala Investment	9.5	1/30/26		285,000	281,865	0.456%
Teva Pharmaceutical Finance IV	2.25	3/18/20		300,000	295,233	0.477%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19		300,000	297,375	0.481%
Teva Pharmaceutical Finance Netherlands III BV	2.2	7/21/21		200,000	190,542	0.308%
Transcanada Trust	5.88	8/15/76		350,000	354,375	0.573%
Trans Union	4.5	6/19/25		416,850	410,772	0.664%
Travelport Corporate Finance	6	3/15/26		335,000	360,544	0.583%
Tribune Media	5.5	1/26/24		400,000	399,200	0.645%
TRP Dynamic Global Bd - I				386,297	3,611,877	5.837%
TRP Government Reserve	2.49			9,781,123	9,781,123	15.808%
TRP Ultra Short-Term Bond - I				4,787,030	24,030,891	38.837%
Turkiye Garanti Bankasi	4.75	10/17/19		200,000	198,496	0.321%
Uber Technologies	6.49	4/4/25		397,000	396,901	0.641%
Unitymedia GmbH	6.13	1/15/25		200,000	207,250	0.335%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	5	1/15/25		200,000	204,534	0.331%
Upwork				411	7,867	0.013%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27		470,000	479,400	0.775%
Vale Overseas	4.38	1/11/22		300,000	307,350	0.497%
Worldpay	3.95	1/16/23		400,000	399,088	0.645%

Total Investments in Securities **60,382,313**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	INR	34,973,000	USD	(504,515)	04/30/2019	(2,926)	-0.005%
CITIBANK N A	SEK	2,335,000	USD	(252,357)	04/30/2019	(627)	-0.001%
DEUTSCHE BANK	BRL	448,000	USD	(114,969)	04/02/2019	(576)	-0.001%
DEUTSCHE BANK	BRL	448,000	USD	(119,866)	04/02/2019	(5,473)	-0.009%
DEUTSCHE BANK	USD	116,276	BRL	(448,000)	04/02/2019	1,883	0.003%
DEUTSCHE BANK	USD	114,969	BRL	(448,000)	04/02/2019	576	0.001%
DEUTSCHE BANK	BRL	448,000	USD	(116,047)	05/03/2019	(1,883)	-0.003%
GOLDMAN SACHS & CO	INR	34,033,000	USD	(490,262)	04/30/2019	(2,154)	-0.003%
HSBC SECURITIES INC	MXN	19,034,000	USD	(995,819)	04/30/2019	(20,096)	-0.032%
STATE STREET GLOBAL MARKETS LLC	GBP	180,000	USD	(238,110)	04/30/2019	(3,301)	-0.005%
STATE STREET GLOBAL MARKETS LLC	TRY	5,235,000	USD	(910,591)	04/30/2019	(4,397)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	55,205	CAD	(74,000)	04/30/2019	(214)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,164,279	CHF	(1,154,000)	04/30/2019	1,900	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	893,033	EUR	(789,000)	04/30/2019	5,650	0.009%
STATE STREET GLOBAL MARKETS LLC	USD	280,868	NOK	(2,394,000)	04/30/2019	2,963	0.005%
STATE STREET GLOBAL MARKETS LLC	USD	161,657	NZD	(234,000)	04/30/2019	2,213	0.004%
STATE STREET GLOBAL MARKETS LLC	USD	1,721,883	SEK	(15,857,000)	04/30/2019	12,385	0.020%
STATE STREET GLOBAL MARKETS LLC	ZAR	2,059,000	USD	(142,345)	04/30/2019	(173)	0.000%

Total Forward Currency Exchange Contracts **(14,251)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
Invesco Senior Loan ETF	22.00	4/18/2019	30,000	750	0.001%
iShares iBoxx High Yield Corporate Bond ETF	85.00	4/18/2019	(29,600)	(4,292)	(0.007%)
iShares MSCI Emerging Markets ETF	37.00	6/21/2019	50,000	10,250	0.017%
Prospect Capital	5.00	1/17/2020	31,800	6,360	0.010%
Rent-A-Center Inc/TX	12.00	1/17/2020	2,900	653	0.001%
Rent-A-Center Inc/TX	15.00	1/17/2020	1,300	748	0.001%
SPDR S&P 500 ETF Trust	220.00	3/29/2019	6,000	30	0.000%
SPDR S&P 500 ETF Trust	260.00	6/21/2019	6,000	12,750	0.021%
SPX 4/19 C2850	2,850.00	4/18/2019	(1,900)	(40,850)	(0.066%)
SPX 4/19 C2875	2,875.00	4/18/2019	(1,800)	(19,260)	(0.031%)
SPX 4/19 C2900	2,900.00	4/18/2019	(1,900)	(6,365)	(0.010%)

US BOND FUTR OPTN Jun19C 153	153.00	5/24/2019	(800,000)	(4,625)	(0.007%)
US BOND FUTR OPTN Jun19C 155	155.00	5/24/2019	(1,200,000)	(3,938)	(0.006%)
US BOND FUTR OPTN May19C 147	147.00	4/26/2019	(1,000,000)	(28,750)	(0.046%)
US BOND FUTR OPTN May19C 148	148.00	4/26/2019	(1,200,000)	(25,125)	(0.041%)
US BOND FUTR OPTN May19C 149	149.00	4/26/2019	(2,400,000)	(34,875)	(0.056%)
US BOND FUTR OPTN May19P 143	143.00	4/26/2019	(2,500,000)	(781)	(0.001%)

Total Options (137,321)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
STENA AB CDS 06/20/2021	(100,000)	(4,786)	(0.008%)
TRS A 2Y 01/17/2020	132	(95)	(0.000%)
TRS AA 2Y 01/17/2020	463	148	0.000%
TRS AA 2Y 01/17/2020	228	73	0.000%
TRS AA 2Y 01/17/2020	206	66	0.000%
TRS AA 2Y 01/17/2020	140	45	0.000%
TRS AA 2Y 01/17/2020	249	80	0.000%
TRS AA 2Y 01/17/2020	227	73	0.000%
TRS AA 2Y 01/17/2020	78	25	0.000%
TRS AA 2Y 01/17/2020	62	20	0.000%
TRS AAL 2Y 01/17/2020	(8,226)	(2,715)	(0.004%)
TRS AAN 2Y 01/17/2020	170	158	0.000%
TRS AAN 2Y 01/17/2020	601	559	0.001%
TRS AAN 2Y 01/17/2020	103	96	0.000%
TRS AAN 2Y 01/17/2020	53	49	0.000%
TRS AAN 2Y 01/17/2020	372	346	0.001%
TRS AAN 2Y 01/17/2020	165	153	0.000%
TRS AAN 2Y 01/17/2020	167	155	0.000%
TRS AAN 2Y 01/17/2020	78	73	0.000%
TRS AAON 2Y 01/17/2020	(55)	(234)	(0.000%)
TRS AAON 2Y 01/17/2020	(197)	(837)	(0.001%)
TRS AAON 2Y 01/17/2020	(57)	(242)	(0.000%)
TRS AAON 2Y 01/17/2020	(107)	(455)	(0.001%)
TRS AAON 2Y 01/17/2020	(56)	(238)	(0.000%)
TRS AAON 2Y 01/17/2020	(959)	(4,076)	(0.007%)
TRS AAON 2Y 01/17/2020	(58)	(247)	(0.000%)
TRS AAP 2Y 01/17/2020	99	1,553	0.003%
TRS AAP 2Y 01/17/2020	50	785	0.001%
TRS AAP 2Y 01/17/2020	31	486	0.001%
TRS AAP 2Y 01/17/2020	62	973	0.002%
TRS AAP 2Y 01/17/2020	73	1,145	0.002%
TRS AAP 2Y 01/17/2020	188	2,950	0.005%
TRS AAPL 2Y 01/17/2020	61	234	0.000%
TRS AAPL 2Y 01/17/2020	114	437	0.001%
TRS AAPL 2Y 01/17/2020	120	460	0.001%
TRS AAPL 2Y 01/17/2020	(1,107)	(4,240)	(0.007%)
TRS AAPL 2Y 01/17/2020	97	372	0.001%
TRS AAPL 2Y 01/17/2020	45	172	0.000%
TRS AAPL 2Y 01/17/2020	68	260	0.000%
TRS AAPL 2Y 01/17/2020	38	146	0.000%
TRS AAWW 2Y 01/17/2020	(40)	(40)	(0.000%)
TRS AAWW 2Y 01/17/2020	(89)	(88)	(0.000%)
TRS AAWW 2Y 01/17/2020	(399)	(395)	(0.001%)
TRS AAWW 2Y 01/17/2020	(318)	(315)	(0.001%)
TRS AAWW 2Y 01/17/2020	(134)	(133)	(0.000%)
TRS AAWW 2Y 01/17/2020	(66)	(65)	(0.000%)
TRS AAWW 2Y 01/17/2020	(104)	(103)	(0.000%)
TRS AAWW 2Y 01/17/2020	(503)	(498)	(0.001%)
TRS AAXN 2Y 01/17/2020	(526)	(3,393)	(0.005%)
TRS AAXN 2Y 01/17/2020	(514)	(3,315)	(0.005%)
TRS AAXN 2Y 01/17/2020	(71)	(458)	(0.001%)
TRS AAXN 2Y 01/17/2020	(78)	(503)	(0.001%)
TRS AAXN 2Y 01/17/2020	(39)	(252)	(0.000%)
TRS AAXN 2Y 01/17/2020	(12)	(77)	(0.000%)
TRS ABBV 2Y 01/17/2020	(452)	339	0.001%
TRS ABBV 2Y 01/17/2020	(3,456)	2,592	0.004%
TRS ABBV 2Y 01/17/2020	(1,273)	955	0.002%
TRS ABBV 2Y 01/17/2020	(672)	504	0.001%
TRS ABC 2Y 01/17/2020	(1,097)	724	0.001%
TRS ABC 2Y 01/17/2020	(925)	611	0.001%
TRS ABC 2Y 01/17/2020	(908)	599	0.001%
TRS ACCO 2Y 01/17/2020	792	(269)	(0.000%)
TRS ACCO 2Y 01/17/2020	954	(324)	(0.001%)
TRS ACCO 2Y 01/17/2020	208	(71)	(0.000%)
TRS ACCO 2Y 01/17/2020	2,335	(794)	(0.001%)
TRS ACCO 2Y 01/17/2020	1,014	(345)	(0.001%)
TRS ACCO 2Y 01/17/2020	3,205	(1,090)	(0.002%)
TRS ACIW 2Y 01/17/2020	205	(160)	(0.000%)
TRS ACIW 2Y 01/17/2020	749	(584)	(0.001%)
TRS ADTN 2Y 01/17/2020	(231)	243	0.000%
TRS ADTN 2Y 01/17/2020	(111)	117	0.000%
TRS ADTN 2Y 01/17/2020	(425)	446	0.001%
TRS ADTN 2Y 01/17/2020	(1,404)	1,474	0.002%
TRS ADTN 2Y 01/17/2020	(453)	476	0.001%
TRS ADTN 2Y 01/17/2020	(753)	791	0.001%
TRS ADTN 2Y 01/17/2020	(225)	236	0.000%
TRS ADUS 2Y 01/17/2020	(318)	312	0.001%
TRS AEE 2Y 01/17/2020	692	353	0.001%
TRS AEE 2Y 01/17/2020	134	68	0.000%
TRS AEE 2Y 01/17/2020	41	21	0.000%
TRS AEE 2Y 01/17/2020	65	33	0.000%
TRS AEE 2Y 01/17/2020	141	72	0.000%
TRS AEE 2Y 01/17/2020	180	92	0.000%
TRS AEGN 2Y 01/17/2020	97	50	0.000%
TRS AEGN 2Y 01/17/2020	17	9	0.000%
TRS AEL 2Y 01/17/2020	291	(954)	(0.002%)

TRS AEL 2Y 01/17/2020	110	(361)	(0.001%)
TRS AEL 2Y 01/17/2020	19	(62)	(0.000%)
TRS AEL 2Y 01/17/2020	304	(997)	(0.002%)
TRS AEL 2Y 01/17/2020	136	(446)	(0.001%)
TRS AEO 2Y 01/17/2020	(1,000)	(1,390)	(0.002%)
TRS AEO 2Y 01/17/2020	(1,000)	(1,390)	(0.002%)
TRS AEO 2Y 01/17/2020	(1,500)	(2,085)	(0.003%)
TRS AEO 2Y 01/17/2020	(1,000)	(1,390)	(0.002%)
TRS AEO 2Y 01/17/2020	(1,000)	(1,390)	(0.002%)
TRS AES 2Y 01/17/2020	576	(132)	(0.000%)
TRS AES 2Y 01/17/2020	2,469	(568)	(0.001%)
TRS AES 2Y 01/17/2020	177	(41)	(0.000%)
TRS AES 2Y 01/17/2020	775	(178)	(0.000%)
TRS AES 2Y 01/17/2020	812	(187)	(0.000%)
TRS AES 2Y 01/17/2020	532	(122)	(0.000%)
TRS AGCO 2Y 01/17/2020	967	2,872	0.005%
TRS AGCO 2Y 01/17/2020	400	1,188	0.002%
TRS AGM 2Y 01/17/2020	94	(515)	(0.001%)
TRS AGM 2Y 01/17/2020	120	(658)	(0.001%)
TRS AGM 2Y 01/17/2020	68	(373)	(0.001%)
TRS AGM 2Y 01/17/2020	180	(986)	(0.002%)
TRS AGM 2Y 01/17/2020	28	(153)	(0.000%)
TRS AGM 2Y 01/17/2020	59	(323)	(0.001%)
TRS AGM 2Y 01/17/2020	134	(734)	(0.001%)
TRS AGM 2Y 01/17/2020	493	(2,702)	(0.004%)
TRS AGN 2Y 01/17/2020	455	(2,202)	(0.004%)
TRS AGN 2Y 01/17/2020	242	(1,171)	(0.002%)
TRS AGO 2Y 01/17/2020	660	(323)	(0.001%)
TRS AGO 2Y 01/17/2020	1,433	(702)	(0.001%)
TRS AGR 2Y 01/17/2020	257	208	0.000%
TRS AGR 2Y 01/17/2020	36	29	0.000%
TRS AGR 2Y 01/17/2020	178	144	0.000%
TRS AGR 2Y 01/17/2020	81	66	0.000%
TRS AGR 2Y 01/17/2020	215	174	0.000%
TRS AGR 2Y 01/17/2020	145	117	0.000%
TRS AGR 2Y 01/17/2020	53	43	0.000%
TRS AGR 2Y 01/17/2020	781	633	0.001%
TRS AGX 2Y 01/17/2020	(64)	(39)	(0.000%)
TRS AGX 2Y 01/17/2020	(430)	(262)	(0.000%)
TRS AGX 2Y 01/17/2020	(363)	(221)	(0.000%)
TRS AIG 2Y 01/17/2020	1,000	(980)	(0.002%)
TRS AIG 2Y 01/17/2020	1,700	(1,666)	(0.003%)
TRS AIG 2Y 01/17/2020	2,000	(1,960)	(0.003%)
TRS AIT 2Y 01/17/2020	191	269	0.000%
TRS AIV 2Y 01/17/2020	(1,400)	(91)	(0.000%)
TRS AIV 2Y 01/17/2020	(839)	(206)	(0.000%)
TRS AJRD 2Y 01/17/2020	700	1,197	0.002%
TRS AJRD 2Y 01/17/2020	5,500	9,405	0.015%
TRS AJRD 2Y 01/17/2020	1,106	1,891	0.003%
TRS AKAM 2Y 01/17/2020	193	(147)	(0.000%)
TRS AKAM 2Y 01/17/2020	560	(426)	(0.001%)
TRS AKAM 2Y 01/17/2020	551	(419)	(0.001%)
TRS AL 2Y 01/17/2020	(173)	(88)	(0.000%)
TRS AL 2Y 01/17/2020	(168)	(86)	(0.000%)
TRS AL 2Y 01/17/2020	(546)	(278)	(0.000%)
TRS AL 2Y 01/17/2020	(269)	(137)	(0.000%)
TRS AL 2Y 01/17/2020	(144)	(73)	(0.000%)
TRS AL 2Y 01/17/2020	(443)	(226)	(0.000%)
TRS AL 2Y 01/17/2020	(540)	(275)	(0.000%)
TRS ALB 2Y 01/17/2020	(405)	1,393	0.002%
TRS ALB 2Y 01/17/2020	(694)	2,387	0.004%
TRS ALB 2Y 01/17/2020	(840)	2,890	0.005%
TRS ALE 2Y 01/17/2020	(156)	187	0.000%
TRS ALE 2Y 01/17/2020	(162)	194	0.000%
TRS ALE 2Y 01/17/2020	(131)	157	0.000%
TRS ALE 2Y 01/17/2020	(97)	116	0.000%
TRS ALE 2Y 01/17/2020	(249)	299	0.000%
TRS ALE 2Y 01/17/2020	(198)	238	0.000%
TRS ALE 2Y 01/17/2020	(146)	175	0.000%
TRS ALG 2Y 01/17/2020	(88)	(141)	(0.000%)
TRS ALG 2Y 01/17/2020	(21)	(34)	(0.000%)
TRS ALG 2Y 01/17/2020	(34)	(54)	(0.000%)
TRS ALG 2Y 01/17/2020	(48)	(77)	(0.000%)
TRS ALG 2Y 01/17/2020	(101)	(162)	(0.000%)
TRS ALGT 2Y 01/17/2020	(20)	(72)	(0.000%)
TRS ALGT 2Y 01/17/2020	(63)	(226)	(0.000%)
TRS ALGT 2Y 01/17/2020	(88)	(315)	(0.001%)
TRS ALGT 2Y 01/17/2020	(53)	(190)	(0.000%)
TRS ALGT 2Y 01/17/2020	(129)	(462)	(0.001%)
TRS ALGT 2Y 01/17/2020	(35)	(125)	(0.000%)
TRS ALGT 2Y 01/17/2020	(78)	(279)	(0.000%)
TRS ALGT 2Y 01/17/2020	(24)	(86)	(0.000%)
TRS ALGT 2Y 01/17/2020	(187)	(669)	(0.001%)
TRS ALK 2Y 01/17/2020	105	38	0.000%
TRS ALK 2Y 01/17/2020	43	15	0.000%
TRS ALK 2Y 01/17/2020	2,675	963	0.002%
TRS ALK 2Y 01/17/2020	418	150	0.000%
TRS ALK 2Y 01/17/2020	199	72	0.000%
TRS ALK 2Y 01/17/2020	1,285	463	0.001%
TRS ALSN 2Y 01/17/2020	91	(66)	(0.000%)
TRS ALSN 2Y 01/17/2020	358	(261)	(0.000%)
TRS ALSN 2Y 01/17/2020	81	(59)	(0.000%)
TRS ALSN 2Y 01/17/2020	172	(126)	(0.000%)
TRS ALSN 2Y 01/17/2020	640	(467)	(0.001%)
TRS ALSN 2Y 01/17/2020	41	(30)	(0.000%)
TRS ALSN 2Y 01/17/2020	167	(122)	(0.000%)
TRS ALSN 2Y 01/17/2020	209	(153)	(0.000%)
TRS AMAT 2Y 01/17/2020	1,493	(1,090)	(0.002%)
TRS AMCX 2Y 01/17/2020	142	(388)	(0.001%)
TRS AMCX 2Y 01/17/2020	775	(2,116)	(0.003%)

TRS AMCX 2Y 01/17/2020	36	(98)	(0.000%)
TRS AMCX 2Y 01/17/2020	(1,000)	2,730	0.004%
TRS AMCX 2Y 01/17/2020	(400)	1,092	0.002%
TRS AMCX 2Y 01/17/2020	110	(300)	(0.000%)
TRS AMCX 2Y 01/17/2020	(400)	1,092	0.002%
TRS AMCX 2Y 01/17/2020	272	(743)	(0.001%)
TRS AMED 2Y 01/17/2020	45	18	0.000%
TRS AMED 2Y 01/17/2020	136	54	0.000%
TRS AMED 2Y 01/17/2020	338	135	0.000%
TRS AMED 2Y 01/17/2020	37	15	0.000%
TRS AMED 2Y 01/17/2020	114	46	0.000%
TRS AMN 2Y 01/17/2020	(260)	(143)	(0.000%)
TRS AMN 2Y 01/17/2020	(88)	(48)	(0.000%)
TRS AMN 2Y 01/17/2020	(327)	(180)	(0.000%)
TRS AMN 2Y 01/17/2020	(106)	(58)	(0.000%)
TRS AMN 2Y 01/17/2020	(135)	(74)	(0.000%)
TRS AMN 2Y 01/17/2020	(192)	(106)	(0.000%)
TRS AMP 2Y 01/17/2020	60	(57)	(0.000%)
TRS AMP 2Y 01/17/2020	1,021	(970)	(0.002%)
TRS AMP 2Y 01/17/2020	72	(68)	(0.000%)
TRS AMP 2Y 01/17/2020	186	(177)	(0.000%)
TRS AMP 2Y 01/17/2020	52	(49)	(0.000%)
TRS AMP 2Y 01/17/2020	1	(1)	(0.000%)
TRS AMP 2Y 01/17/2020	74	(70)	(0.000%)
TRS AMP 2Y 01/17/2020	1,350	(1,283)	(0.002%)
TRS AMP 2Y 01/17/2020	32	(30)	(0.000%)
TRS AMP 2Y 01/17/2020	117	(111)	(0.000%)
TRS AMP 2Y 01/17/2020	102	(97)	(0.000%)
TRS AMR 2Y 01/17/2020	(1,729)	17	0.000%
TRS AMRC 2Y 01/17/2020	(712)	755	0.001%
TRS AMRC 2Y 01/17/2020	(356)	377	0.001%
TRS AMRC 2Y 01/17/2020	(837)	887	0.001%
TRS AMRC 2Y 01/17/2020	(711)	754	0.001%
TRS AMSF 2Y 01/17/2020	(1,023)	1,381	0.002%
TRS AN 2Y 01/17/2020	(137)	(390)	(0.001%)
TRS AN 2Y 01/17/2020	(326)	(929)	(0.002%)
TRS AN 2Y 01/17/2020	(345)	(983)	(0.002%)
TRS AN 2Y 01/17/2020	(72)	(205)	(0.000%)
TRS AN 2Y 01/17/2020	(170)	(485)	(0.001%)
TRS AN 2Y 01/17/2020	(341)	(972)	(0.002%)
TRS AN 2Y 01/17/2020	(758)	(2,160)	(0.003%)
TRS ANAT 2Y 01/17/2020	69	(1,058)	(0.002%)
TRS ANAT 2Y 01/17/2020	38	(583)	(0.001%)
TRS ANAT 2Y 01/17/2020	55	(844)	(0.001%)
TRS ANAT 2Y 01/17/2020	83	(1,273)	(0.002%)
TRS ANAT 2Y 01/17/2020	88	(1,350)	(0.002%)
TRS ANAT 2Y 01/17/2020	24	(368)	(0.001%)
TRS ANAT 2Y 01/17/2020	278	(4,265)	(0.007%)
TRS ANDE 2Y 01/17/2020	(250)	583	0.001%
TRS ANDE 2Y 01/17/2020	(200)	466	0.001%
TRS ANDE 2Y 01/17/2020	(865)	2,015	0.003%
TRS ANDE 2Y 01/17/2020	(296)	690	0.001%
TRS ANDE 2Y 01/17/2020	(34)	79	0.000%
TRS ANDE 2Y 01/17/2020	(333)	776	0.001%
TRS ANDE 2Y 01/17/2020	(476)	1,109	0.002%
TRS ANF 2Y 01/17/2020	(1,000)	(1,020)	(0.002%)
TRS ANF 2Y 01/17/2020	(1,000)	(1,020)	(0.002%)
TRS ANF 2Y 01/17/2020	(1,000)	(1,020)	(0.002%)
TRS ANF 2Y 01/17/2020	(1,000)	(1,020)	(0.002%)
TRS ANGO 2Y 01/17/2020	374	415	0.001%
TRS ANGO 2Y 01/17/2020	1,635	1,815	0.003%
TRS ANGO 2Y 01/17/2020	391	434	0.001%
TRS ANIP 2Y 01/17/2020	54	381	0.001%
TRS ANIP 2Y 01/17/2020	205	1,445	0.002%
TRS ANIP 2Y 01/17/2020	50	353	0.001%
TRS ANIP 2Y 01/17/2020	65	458	0.001%
TRS ANTM 2Y 01/17/2020	180	(2,884)	(0.005%)
TRS ANTM 2Y 01/17/2020	82	(1,314)	(0.002%)
TRS AOS 2Y 01/17/2020	(1,106)	(2,212)	(0.004%)
TRS AOS 2Y 01/17/2020	(3,494)	(6,988)	(0.011%)
TRS AOS 2Y 01/17/2020	(300)	(600)	(0.001%)
TRS AOS 2Y 01/17/2020	(653)	(1,306)	(0.002%)
TRS APA 2Y 01/17/2020	(3,140)	(659)	(0.001%)
TRS APA 2Y 01/17/2020	(1,252)	(263)	(0.000%)
TRS APAM 2Y 01/17/2020	58	(67)	(0.000%)
TRS APAM 2Y 01/17/2020	1,262	(1,464)	(0.002%)
TRS APAM 2Y 01/17/2020	179	(208)	(0.000%)
TRS APAM 2Y 01/17/2020	178	(206)	(0.000%)
TRS APAM 2Y 01/17/2020	219	(254)	(0.000%)
TRS APD 2Y 01/17/2020	524	3,202	0.005%
TRS APD 2Y 01/17/2020	329	2,010	0.003%
TRS APH 2Y 01/17/2020	1,562	(1,531)	(0.002%)
TRS APH 2Y 01/17/2020	(243)	238	0.000%
TRS APH 2Y 01/17/2020	(396)	388	0.001%
TRS APH 2Y 01/17/2020	(121)	119	0.000%
TRS APH 2Y 01/17/2020	(81)	79	0.000%
TRS APH 2Y 01/17/2020	3,075	(3,014)	(0.005%)
TRS APTV 2Y 01/17/2020	(222)	548	0.001%
TRS APTV 2Y 01/17/2020	(274)	677	0.001%
TRS APTV 2Y 01/17/2020	(37)	91	0.000%
TRS APTV 2Y 01/17/2020	(36)	89	0.000%
TRS APTV 2Y 01/17/2020	(134)	331	0.001%
TRS APTV 2Y 01/17/2020	(69)	170	0.000%
TRS APTV 2Y 01/17/2020	(69)	170	0.000%
TRS APTV 2Y 01/17/2020	(108)	267	0.000%
TRS APTV 2Y 01/17/2020	1,692	(4,179)	(0.007%)
TRS APTV 2Y 01/17/2020	(113)	279	0.000%
TRS APTV 2Y 01/17/2020	(98)	242	0.000%
TRS AQUA 2Y 01/17/2020	(2,271)	1,885	0.003%
TRS AQUA 2Y 01/17/2020	(434)	360	0.001%

TRS AR 2Y 01/17/2020	108	44	0.000%
TRS AR 2Y 01/17/2020	95	39	0.000%
TRS AR 2Y 01/17/2020	752	308	0.000%
TRS AR 2Y 01/17/2020	444	182	0.000%
TRS ARA 2Y 01/17/2020	(24)	93	0.000%
TRS ARCB 2Y 01/17/2020	32	(74)	(0.000%)
TRS ARCB 2Y 01/17/2020	202	(467)	(0.001%)
TRS ARCB 2Y 01/17/2020	202	(467)	(0.001%)
TRS ARCB 2Y 01/17/2020	537	(1,240)	(0.002%)
TRS ARCB 2Y 01/17/2020	871	(2,012)	(0.003%)
TRS ARCB 2Y 01/17/2020	62	(143)	(0.000%)
TRS ARCB 2Y 01/17/2020	246	(568)	(0.001%)
TRS ARD 2Y 01/17/2020	167	(3)	(0.000%)
TRS ARD 2Y 01/17/2020	131	(3)	(0.000%)
TRS ARD 2Y 01/17/2020	142	(3)	(0.000%)
TRS ARD 2Y 01/17/2020	77	(2)	(0.000%)
TRS ARGO 2Y 01/17/2020	149	356	0.001%
TRS ARW 2Y 01/17/2020	(105)	156	0.000%
TRS ARW 2Y 01/17/2020	(39)	58	0.000%
TRS ARW 2Y 01/17/2020	(322)	480	0.001%
TRS ARW 2Y 01/17/2020	(10)	15	0.000%
TRS ARW 2Y 01/17/2020	(189)	282	0.000%
TRS ASIX 2Y 01/17/2020	174	(275)	(0.000%)
TRS ASMB 2Y 01/17/2020	(482)	260	0.000%
TRS ASMB 2Y 01/17/2020	(85)	46	0.000%
TRS ASND 2Y 01/17/2020	400	(4,196)	(0.007%)
TRS ASND 2Y 01/17/2020	300	(3,147)	(0.005%)
TRS ASND 2Y 01/17/2020	1,000	(10,490)	(0.017%)
TRS AT/BG 2Y 01/17/2020	3,200	(4,164)	(0.007%)
TRS ATGE 2Y 01/17/2020	(773)	1,948	0.003%
TRS ATGE 2Y 01/17/2020	(446)	1,124	0.002%
TRS ATGE 2Y 01/17/2020	(346)	872	0.001%
TRS ATH 2Y 01/17/2020	363	(944)	(0.002%)
TRS ATH 2Y 01/17/2020	192	(499)	(0.001%)
TRS ATH 2Y 01/17/2020	64	(166)	(0.000%)
TRS ATH 2Y 01/17/2020	575	(1,495)	(0.002%)
TRS ATH 2Y 01/17/2020	367	(954)	(0.002%)
TRS ATH 2Y 01/17/2020	413	(1,074)	(0.002%)
TRS ATI 2Y 01/17/2020	(1,231)	(123)	(0.000%)
TRS ATI 2Y 01/17/2020	(266)	(27)	(0.000%)
TRS ATI 2Y 01/17/2020	(130)	(13)	(0.000%)
TRS ATI 2Y 01/17/2020	(608)	(61)	(0.000%)
TRS ATI 2Y 01/17/2020	(263)	(26)	(0.000%)
TRS ATKR 2Y 01/17/2020	260	(153)	(0.000%)
TRS ATKR 2Y 01/17/2020	337	(199)	(0.000%)
TRS ATKR 2Y 01/17/2020	213	(126)	(0.000%)
TRS ATKR 2Y 01/17/2020	345	(204)	(0.000%)
TRS ATKR 2Y 01/17/2020	1,204	(710)	(0.001%)
TRS ATKR 2Y 01/17/2020	304	(179)	(0.000%)
TRS ATKR 2Y 01/17/2020	100	(59)	(0.000%)
TRS ATKR 2Y 01/17/2020	455	(268)	(0.000%)
TRS ATKR 2Y 01/17/2020	602	(355)	(0.001%)
TRS ATKR 2Y 01/17/2020	85	(50)	(0.000%)
TRS ATO 2Y 01/17/2020	(1)	(1)	(0.000%)
TRS ATO 2Y 01/17/2020	(83)	(118)	(0.000%)
TRS ATO 2Y 01/17/2020	(89)	(126)	(0.000%)
TRS ATO 2Y 01/17/2020	(265)	(376)	(0.001%)
TRS ATO 2Y 01/17/2020	(215)	(305)	(0.000%)
TRS ATO 2Y 01/17/2020	(77)	(109)	(0.000%)
TRS ATO 2Y 01/17/2020	(168)	(239)	(0.000%)
TRS ATR 2Y 01/17/2020	(233)	(778)	(0.001%)
TRS ATR 2Y 01/17/2020	(195)	(651)	(0.001%)
TRS ATR 2Y 01/17/2020	(392)	(1,309)	(0.002%)
TRS ATR 2Y 01/17/2020	(47)	(157)	(0.000%)
TRS ATRC 2Y 01/17/2020	172	(387)	(0.001%)
TRS ATRC 2Y 01/17/2020	91	(205)	(0.000%)
TRS ATRC 2Y 01/17/2020	135	(304)	(0.000%)
TRS ATRC 2Y 01/17/2020	70	(158)	(0.000%)
TRS ATRC 2Y 01/17/2020	107	(241)	(0.000%)
TRS ATRC 2Y 01/17/2020	316	(711)	(0.001%)
TRS ATRC 2Y 01/17/2020	212	(477)	(0.001%)
TRS ATRC 2Y 01/17/2020	140	(315)	(0.001%)
TRS ATRC 2Y 01/17/2020	258	(581)	(0.001%)
TRS ATRC 2Y 01/17/2020	86	(194)	(0.000%)
TRS ATRC 2Y 01/17/2020	400	(900)	(0.001%)
TRS ATRC 2Y 01/17/2020	97	(218)	(0.000%)
TRS ATRC 2Y 01/17/2020	1,300	(2,925)	(0.005%)
TRS ATRC 2Y 01/17/2020	162	(365)	(0.001%)
TRS ATRC 2Y 01/17/2020	260	(585)	(0.001%)
TRS ATRC 2Y 01/17/2020	223	(502)	(0.001%)
TRS ATRC 2Y 01/17/2020	156	(351)	(0.001%)
TRS ATRC 2Y 01/17/2020	115	(259)	(0.000%)
TRS ATRO 2Y 01/17/2020	355	582	0.001%
TRS AU/ANZ 2Y 01/17/2020	(3,300)	750	0.001%
TRS AU/ANZ 2Y 01/17/2020	(500)	114	0.000%
TRS AU/ANZ 2Y 01/17/2020	(1,000)	(80)	(0.000%)
TRS AU/ANZ 2Y 01/17/2020	(400)	91	0.000%
TRS AU/BHP 2Y 01/17/2020	(2,500)	(3,568)	(0.006%)
TRS AU/BHP 2Y 01/17/2020	(2,000)	(2,854)	(0.005%)
TRS AU/CBA 2Y 01/17/2020	(200)	237	0.000%
TRS AU/CBA 2Y 01/17/2020	(1,400)	1,660	0.003%
TRS AU/CBA 2Y 01/17/2020	(200)	237	0.000%
TRS AU/FMG 2Y 01/17/2020	(10,000)	(4,473)	(0.007%)
TRS AU/FMG 2Y 01/17/2020	(10,000)	(4,473)	(0.007%)
TRS AU/NAB 2Y 01/17/2020	(3,500)	(149)	(0.000%)
TRS AU/NAB 2Y 01/17/2020	(500)	(21)	(0.000%)
TRS AU/NAB 2Y 01/17/2020	(1,000)	(171)	(0.000%)
TRS AU/NAB 2Y 01/17/2020	(400)	(17)	(0.000%)
TRS AU/NAB 2Y 01/17/2020	(1,000)	(43)	(0.000%)
TRS AU/NST 2Y 01/17/2020	15,000	2,024	0.003%

TRS AU/RIO 2Y 01/17/2020	(2,000)	(8,890)	(0.014%)
TRS AU/WBC 2Y 01/17/2020	(400)	159	0.000%
TRS AU/WBC 2Y 01/17/2020	(1,000)	398	0.001%
TRS AU/WBC 2Y 01/17/2020	(500)	199	0.000%
TRS AU/WBC 2Y 01/17/2020	(3,300)	1,312	0.002%
TRS AVAV 2Y 01/17/2020	(23)	60	0.000%
TRS AVAV 2Y 01/17/2020	(92)	242	0.000%
TRS AVT 2Y 01/17/2020	120	(47)	(0.000%)
TRS AVT 2Y 01/17/2020	495	(193)	(0.000%)
TRS AVY 2Y 01/17/2020	1,866	2,788	0.005%
TRS AVY 2Y 01/17/2020	914	3,308	0.005%
TRS AWI 2Y 01/17/2020	126	905	0.001%
TRS AWI 2Y 01/17/2020	1,151	8,264	0.013%
TRS AWK 2Y 01/17/2020	(911)	1,412	0.002%
TRS AWR 2Y 01/17/2020	(749)	(285)	(0.000%)
TRS AWR 2Y 01/17/2020	(540)	(205)	(0.000%)
TRS AWR 2Y 01/17/2020	(11)	(4)	(0.000%)
TRS AX 2Y 01/17/2020	(643)	945	0.002%
TRS AX 2Y 01/17/2020	(1,296)	1,905	0.003%
TRS AX 2Y 01/17/2020	(183)	269	0.000%
TRS AX 2Y 01/17/2020	(127)	187	0.000%
TRS AXE 2Y 01/17/2020	3	(1)	(0.000%)
TRS AXE 2Y 01/17/2020	228	(43)	(0.000%)
TRS AXE 2Y 01/17/2020	17	(3)	(0.000%)
TRS AXGN 2Y 01/17/2020	(173)	(35)	(0.000%)
TRS AXGN 2Y 01/17/2020	(511)	(102)	(0.000%)
TRS AXGN 2Y 01/17/2020	(87)	(17)	(0.000%)
TRS AXGN 2Y 01/17/2020	(253)	(51)	(0.000%)
TRS AXGN 2Y 01/17/2020	(648)	(130)	(0.000%)
TRS AXGN 2Y 01/17/2020	(121)	(24)	(0.000%)
TRS AXS 2Y 01/17/2020	24	(62)	(0.000%)
TRS AXS 2Y 01/17/2020	1,000	(2,580)	(0.004%)
TRS AXS 2Y 01/17/2020	105	(271)	(0.000%)
TRS AXS 2Y 01/17/2020	200	(516)	(0.001%)
TRS AXS 2Y 01/17/2020	42	(108)	(0.000%)
TRS AXS 2Y 01/17/2020	230	(593)	(0.001%)
TRS AXS 2Y 01/17/2020	95	(245)	(0.000%)
TRS AXS 2Y 01/17/2020	34	(88)	(0.000%)
TRS AXS 2Y 01/17/2020	270	(697)	(0.001%)
TRS AXTA 2Y 01/17/2020	(970)	728	0.001%
TRS AXTA 2Y 01/17/2020	(964)	723	0.001%
TRS AYI 2Y 01/17/2020	197	(2,116)	(0.003%)
TRS AYI 2Y 01/17/2020	68	(730)	(0.001%)
TRS AYI 2Y 01/17/2020	69	(741)	(0.001%)
TRS AYI 2Y 01/17/2020	85	(913)	(0.001%)
TRS AYR 2Y 01/17/2020	(418)	(46)	(0.000%)
TRS AYR 2Y 01/17/2020	(459)	(50)	(0.000%)
TRS AYR 2Y 01/17/2020	(1,024)	(113)	(0.000%)
TRS AYR 2Y 01/17/2020	(543)	(60)	(0.000%)
TRS AYR 2Y 01/17/2020	(611)	(67)	(0.000%)
TRS AYR 2Y 01/17/2020	(323)	(36)	(0.000%)
TRS AYR 2Y 01/17/2020	(305)	(34)	(0.000%)
TRS AYR 2Y 01/17/2020	(370)	(41)	(0.000%)
TRS AYR 2Y 01/17/2020	(105)	(12)	(0.000%)
TRS AZO 2Y 01/17/2020	41	2,537	0.004%
TRS AZO 2Y 01/17/2020	63	3,899	0.006%
TRS BABA 2Y 01/17/2020	500	740	0.001%
TRS BAC 2Y 01/17/2020	(2,285)	3,907	0.006%
TRS BAM 2Y 01/17/2020	1,353	555	0.001%
TRS BANC 2Y 01/17/2020	1,242	(733)	(0.001%)
TRS BANR 2Y 01/17/2020	883	(3,099)	(0.005%)
TRS BANR 2Y 01/17/2020	136	(477)	(0.001%)
TRS BANR 2Y 01/17/2020	547	(1,920)	(0.003%)
TRS BBSI 2Y 01/17/2020	192	(511)	(0.001%)
TRS BBSI 2Y 01/17/2020	19	(51)	(0.000%)
TRS BBSI 2Y 01/17/2020	227	(604)	(0.001%)
TRS BBSI 2Y 01/17/2020	65	(173)	(0.000%)
TRS BBSI 2Y 01/17/2020	232	(617)	(0.001%)
TRS BBSI 2Y 01/17/2020	134	(356)	(0.001%)
TRS BBSI 2Y 01/17/2020	112	(298)	(0.000%)
TRS BBSI 2Y 01/17/2020	128	(340)	(0.001%)
TRS BBSI 2Y 01/17/2020	59	(157)	(0.000%)
TRS BCC 2Y 01/17/2020	165	(87)	(0.000%)
TRS BCC 2Y 01/17/2020	439	(233)	(0.000%)
TRS BCC 2Y 01/17/2020	598	(317)	(0.001%)
TRS BCPC 2Y 01/17/2020	(304)	6	0.000%
TRS BCPC 2Y 01/17/2020	(616)	12	0.000%
TRS BDC 2Y 01/17/2020	(74)	333	0.001%
TRS BE/KBC 2Y 01/17/2020	113	(33)	(0.000%)
TRS BE/KBC 2Y 01/17/2020	300	(87)	(0.000%)
TRS BE/KBC 2Y 01/17/2020	223	(65)	(0.000%)
TRS BE/KBC 2Y 01/17/2020	222	(65)	(0.000%)
TRS BE/KBC 2Y 01/17/2020	222	(65)	(0.000%)
TRS BERY 2Y 01/17/2020	76	(135)	(0.000%)
TRS BERY 2Y 01/17/2020	1,593	(2,820)	(0.005%)
TRS BF/B 2Y 01/17/2020	(23)	(48)	(0.000%)
TRS BF/B 2Y 01/17/2020	(43)	(89)	(0.000%)
TRS BF/B 2Y 01/17/2020	(275)	(572)	(0.001%)
TRS BF/B 2Y 01/17/2020	(149)	(310)	(0.001%)
TRS BF/B 2Y 01/17/2020	(111)	(231)	(0.000%)
TRS BGG 2Y 01/17/2020	(192)	152	0.000%
TRS BHE 2Y 01/17/2020	(445)	9	0.000%
TRS BID 2Y 01/17/2020	(231)	450	0.001%
TRS BID 2Y 01/17/2020	(643)	1,254	0.002%
TRS BJRI 2Y 01/17/2020	85	44	0.000%
TRS BJRI 2Y 01/17/2020	361	188	0.000%
TRS BJRI 2Y 01/17/2020	663	345	0.001%
TRS BJRI 2Y 01/17/2020	484	252	0.000%
TRS BK 2Y 01/17/2020	(4,342)	11,680	0.019%
TRS BK 2Y 01/17/2020	(1,326)	3,567	0.006%

TRS BKD 2Y 01/17/2020	148	(34)	(0.000%)
TRS BKD 2Y 01/17/2020	2,486	(572)	(0.001%)
TRS BKH 2Y 01/17/2020	(101)	(106)	(0.000%)
TRS BKH 2Y 01/17/2020	(206)	(216)	(0.000%)
TRS BKH 2Y 01/17/2020	(153)	(161)	(0.000%)
TRS BKH 2Y 01/17/2020	(122)	(128)	(0.000%)
TRS BKH 2Y 01/17/2020	(567)	(595)	(0.001%)
TRS BKH 2Y 01/17/2020	(151)	(159)	(0.000%)
TRS BKU 2Y 01/17/2020	236	(526)	(0.001%)
TRS BKU 2Y 01/17/2020	285	(636)	(0.001%)
TRS BL 2Y 01/17/2020	(243)	292	0.000%
TRS BL 2Y 01/17/2020	(110)	132	0.000%
TRS BL 2Y 01/17/2020	(167)	200	0.000%
TRS BLDR 2Y 01/17/2020	542	(92)	(0.000%)
TRS BLDR 2Y 01/17/2020	167	(28)	(0.000%)
TRS BLDR 2Y 01/17/2020	1,319	(224)	(0.000%)
TRS BLDR 2Y 01/17/2020	140	(24)	(0.000%)
TRS BLDR 2Y 01/17/2020	3,628	(617)	(0.001%)
TRS BLDR 2Y 01/17/2020	272	(46)	(0.000%)
TRS BLK 2Y 01/17/2020	(224)	1,384	0.002%
TRS BLK 2Y 01/17/2020	(131)	810	0.001%
TRS BLK 2Y 01/17/2020	(221)	1,366	0.002%
TRS BLMN 2Y 01/17/2020	230	(5)	(0.000%)
TRS BLMN 2Y 01/17/2020	502	(10)	(0.000%)
TRS BLMN 2Y 01/17/2020	345	(7)	(0.000%)
TRS BLMN 2Y 01/17/2020	422	(8)	(0.000%)
TRS BLMN 2Y 01/17/2020	670	(13)	(0.000%)
TRS BLMN 2Y 01/17/2020	1,107	(22)	(0.000%)
TRS BLMN 2Y 01/17/2020	721	(14)	(0.000%)
TRS BLMN 2Y 01/17/2020	355	(7)	(0.000%)
TRS BMCH 2Y 01/17/2020	820	(230)	(0.000%)
TRS BMCH 2Y 01/17/2020	486	(136)	(0.000%)
TRS BMCH 2Y 01/17/2020	223	(62)	(0.000%)
TRS BMCH 2Y 01/17/2020	1,981	(555)	(0.001%)
TRS BMCH 2Y 01/17/2020	1,143	(320)	(0.001%)
TRS BMCH 2Y 01/17/2020	387	(108)	(0.000%)
TRS BMI 2Y 01/17/2020	(137)	137	0.000%
TRS BMI 2Y 01/17/2020	(111)	111	0.000%
TRS BMI 2Y 01/17/2020	(166)	166	0.000%
TRS BMI 2Y 01/17/2020	(44)	44	0.000%
TRS BMI 2Y 01/17/2020	(193)	193	0.000%
TRS BMTC 2Y 01/17/2020	(127)	309	0.000%
TRS BMTC 2Y 01/17/2020	(414)	1,006	0.002%
TRS BMY 2Y 01/17/2020	(3,024)	6,804	0.011%
TRS BMY 2Y 01/17/2020	(1,500)	3,375	0.005%
TRS BNFT 2Y 01/17/2020	(217)	(712)	(0.001%)
TRS BNFT 2Y 01/17/2020	(210)	(689)	(0.001%)
TRS BNFT 2Y 01/17/2020	(178)	(584)	(0.001%)
TRS BNFT 2Y 01/17/2020	(274)	(899)	(0.001%)
TRS BOFI 2Y 01/17/2020	(725)	1,066	0.002%
TRS BOH 2Y 01/17/2020	(319)	970	0.002%
TRS BOH 2Y 01/17/2020	(265)	806	0.001%
TRS BPOP 2Y 01/17/2020	175	(567)	(0.001%)
TRS BPOP 2Y 01/17/2020	155	(502)	(0.001%)
TRS BPOP 2Y 01/17/2020	149	(483)	(0.001%)
TRS BPOP 2Y 01/17/2020	89	(288)	(0.000%)
TRS BPOP 2Y 01/17/2020	76	(246)	(0.000%)
TRS BPOP 2Y 01/17/2020	161	(522)	(0.001%)
TRS BPOP 2Y 01/17/2020	764	(2,475)	(0.004%)
TRS BRK/B 2Y 01/17/2020	(274)	937	0.002%
TRS BRSS 2Y 01/17/2020	772	1,922	0.003%
TRS BWXT 2Y 01/17/2020	1,264	228	0.000%
TRS BWXT 2Y 01/17/2020	400	72	0.000%
TRS BYD 2Y 01/17/2020	69	(60)	(0.000%)
TRS BYD 2Y 01/17/2020	207	(180)	(0.000%)
TRS BYD 2Y 01/17/2020	249	(217)	(0.000%)
TRS BYD 2Y 01/17/2020	1,313	(1,142)	(0.002%)
TRS CA/BBD/B 2Y 01/17/2020	30,000	(6,510)	(0.011%)
TRS CA/CCO 2Y 01/17/2020	(9,100)	4,250	0.007%
TRS CA/IFP 2Y 01/17/2020	1,720	(309)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	63	(11)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	253	(45)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	146	(26)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	124	(22)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	130	(23)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	138	(25)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	166	(30)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	159	(29)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	317	(57)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	1,720	(309)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	224	(40)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	1,720	(309)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	1,120	(201)	(0.000%)
TRS CA/IFP 2Y 01/17/2020	4,000	(718)	(0.001%)
TRS CA/KL 2Y 01/17/2020	1,000	(2,956)	(0.005%)
TRS CA/KL 2Y 01/17/2020	4,000	(11,823)	(0.019%)
TRS CAWFT 2Y 01/17/2020	390	(266)	(0.000%)
TRS CAWFT 2Y 01/17/2020	203	(138)	(0.000%)
TRS CAWFT 2Y 01/17/2020	1,000	(681)	(0.001%)
TRS CAWFT 2Y 01/17/2020	187	(127)	(0.000%)
TRS CAWFT 2Y 01/17/2020	292	(199)	(0.000%)
TRS CAWFT 2Y 01/17/2020	440	(300)	(0.000%)
TRS CAWFT 2Y 01/17/2020	98	(67)	(0.000%)
TRS CAWFT 2Y 01/17/2020	390	(266)	(0.000%)
TRS CACI 2Y 01/17/2020	256	(394)	(0.001%)
TRS CAG 2Y 01/17/2020	(1,676)	(7,793)	(0.013%)
TRS CAG 2Y 01/17/2020	834	3,878	0.006%
TRS CAG 2Y 01/17/2020	24,437	113,632	0.184%
TRS CAG 2Y 01/17/2020	(352)	(1,637)	(0.003%)
TRS CAL 2Y 01/17/2020	(154)	294	0.000%



TRS CAL 2Y 01/17/2020	(163)	311	0.001%
TRS CALM 2Y 01/17/2020	72	22	0.000%
TRS CALM 2Y 01/17/2020	208	64	0.000%
TRS CANE 2Y 01/17/2020	2,000	(140)	(0.000%)
TRS CANE 2Y 01/17/2020	2,000	(140)	(0.000%)
TRS CANE 2Y 01/17/2020	2,000	(140)	(0.000%)
TRS CANE 2Y 01/17/2020	2,000	(140)	(0.000%)
TRS CANE 2Y 01/17/2020	1,000	(70)	(0.000%)
TRS CANE 2Y 01/17/2020	2,000	(140)	(0.000%)
TRS CANE 2Y 01/17/2020	1,000	(70)	(0.000%)
TRS CANE 2Y 01/17/2020	1,000	(70)	(0.000%)
TRS CANE 2Y 01/17/2020	3,000	(210)	(0.000%)
TRS CAR 2Y 01/17/2020	(1,122)	(45)	(0.000%)
TRS CAR 2Y 01/17/2020	(353)	(14)	(0.000%)
TRS CAR 2Y 01/17/2020	(1,085)	(43)	(0.000%)
TRS CARG 2Y 01/17/2020	(177)	(273)	(0.000%)
TRS CAT 2Y 01/17/2020	(426)	(1,201)	(0.002%)
TRS CAT 2Y 01/17/2020	(1,200)	(3,384)	(0.005%)
TRS CB 2Y 01/17/2020	296	1,104	0.002%
TRS CBOE 2Y 01/17/2020	1,060	(1,717)	(0.003%)
TRS CBOE 2Y 01/17/2020	1,300	(2,106)	(0.003%)
TRS CBPX 2Y 01/17/2020	245	(127)	(0.000%)
TRS CBPX 2Y 01/17/2020	215	(112)	(0.000%)
TRS CBPX 2Y 01/17/2020	306	(159)	(0.000%)
TRS CBPX 2Y 01/17/2020	730	(380)	(0.001%)
TRS CBPX 2Y 01/17/2020	74	(38)	(0.000%)
TRS CBPX 2Y 01/17/2020	1,105	(575)	(0.001%)
TRS CBPX 2Y 01/17/2020	722	(375)	(0.001%)
TRS CBRL 2Y 01/17/2020	(499)	(3,034)	(0.005%)
TRS CBU 2Y 01/17/2020	(121)	293	0.000%
TRS CBU 2Y 01/17/2020	(257)	622	0.001%
TRS CBU 2Y 01/17/2020	(540)	1,307	0.002%
TRS CBU 2Y 01/17/2020	(123)	298	0.000%
TRS CBU 2Y 01/17/2020	(202)	489	0.001%
TRS CBU 2Y 01/17/2020	(20)	48	0.000%
TRS CBU 2Y 01/17/2020	(128)	310	0.001%
TRS CBZ 2Y 01/17/2020	300	81	0.000%
TRS CBZ 2Y 01/17/2020	241	65	0.000%
TRS CBZ 2Y 01/17/2020	200	54	0.000%
TRS CC 2Y 01/17/2020	1,812	(1,323)	(0.002%)
TRS CC 2Y 01/17/2020	396	(289)	(0.000%)
TRS CCK 2Y 01/17/2020	(339)	(64)	(0.000%)
TRS CCK 2Y 01/17/2020	(306)	(58)	(0.000%)
TRS CCK 2Y 01/17/2020	(243)	(46)	(0.000%)
TRS CCK 2Y 01/17/2020	(157)	(30)	(0.000%)
TRS CCK 2Y 01/17/2020	(331)	(63)	(0.000%)
TRS CCK 2Y 01/17/2020	(232)	(44)	(0.000%)
TRS CCK 2Y 01/17/2020	(122)	(23)	(0.000%)
TRS CCOI 2Y 01/17/2020	134	405	0.001%
TRS CDE 2Y 01/17/2020	(2,338)	1,520	0.002%
TRS CDE 2Y 01/17/2020	(4,698)	3,054	0.005%
TRS CDE 2Y 01/17/2020	(338)	220	0.000%
TRS CDE 2Y 01/17/2020	(470)	306	0.000%
TRS CDEV 2Y 01/17/2020	(969)	378	0.001%
TRS CDEV 2Y 01/17/2020	(343)	134	0.000%
TRS CDEV 2Y 01/17/2020	(910)	355	0.001%
TRS CDEV 2Y 01/17/2020	(752)	293	0.000%
TRS CDEV 2Y 01/17/2020	(235)	92	0.000%
TRS CDNS 2Y 01/17/2020	1,365	3,440	0.006%
TRS CDNS 2Y 01/17/2020	79	199	0.000%
TRS CDW 2Y 01/17/2020	216	(313)	(0.001%)
TRS CDW 2Y 01/17/2020	668	(969)	(0.002%)
TRS CDXS 2Y 01/17/2020	(677)	386	0.001%
TRS CDXS 2Y 01/17/2020	(119)	68	0.000%
TRS CDXS 2Y 01/17/2020	(366)	209	0.000%
TRS CE 2Y 01/17/2020	488	(1,279)	(0.002%)
TRS CE 2Y 01/17/2020	38	(100)	(0.000%)
TRS CE 2Y 01/17/2020	18	(47)	(0.000%)
TRS CECO 2Y 01/17/2020	(354)	7	0.000%
TRS CECO 2Y 01/17/2020	(2,017)	40	0.000%
TRS CEF 2Y 01/17/2020	2,000	(720)	(0.001%)
TRS CEF 2Y 01/17/2020	1,000	(360)	(0.001%)
TRS CEF 2Y 01/17/2020	5,500	(1,980)	(0.003%)
TRS CEF 2Y 01/17/2020	1,500	(540)	(0.001%)
TRS CENTA 2Y 01/17/2020	(71)	216	0.000%
TRS CENX 2Y 01/17/2020	(177)	(73)	(0.000%)
TRS CENX 2Y 01/17/2020	(257)	(105)	(0.000%)
TRS CENX 2Y 01/17/2020	(454)	(186)	(0.000%)
TRS CENX 2Y 01/17/2020	(76)	(31)	(0.000%)
TRS CERS 2Y 01/17/2020	(342)	(38)	(0.000%)
TRS CERS 2Y 01/17/2020	(336)	(37)	(0.000%)
TRS CERS 2Y 01/17/2020	(251)	(28)	(0.000%)
TRS CERS 2Y 01/17/2020	(6,589)	(725)	(0.001%)
TRS CERS 2Y 01/17/2020	(485)	(53)	(0.000%)
TRS CERS 2Y 01/17/2020	(834)	(92)	(0.000%)
TRS CF 2Y 01/17/2020	762	(1,654)	(0.003%)
TRS CF 2Y 01/17/2020	701	(1,521)	(0.002%)
TRS CF 2Y 01/17/2020	397	(861)	(0.001%)
TRS CF 2Y 01/17/2020	113	(245)	(0.000%)
TRS CFG 2Y 01/17/2020	114	(384)	(0.001%)
TRS CFG 2Y 01/17/2020	218	(735)	(0.001%)
TRS CFG 2Y 01/17/2020	287	(967)	(0.002%)
TRS CFG 2Y 01/17/2020	320	(1,078)	(0.002%)
TRS CFG 2Y 01/17/2020	402	(1,355)	(0.002%)
TRS CFG 2Y 01/17/2020	47	(158)	(0.000%)
TRS CFG 2Y 01/17/2020	(6,262)	21,103	0.034%
TRS CFG 2Y 01/17/2020	251	(846)	(0.001%)
TRS CFG 2Y 01/17/2020	175	(590)	(0.001%)
TRS CFG 2Y 01/17/2020	496	(1,672)	(0.003%)
TRS CFG 2Y 01/17/2020	89	(300)	(0.000%)

TRS CFG 2Y 01/17/2020	(3,666)	12,354	0.020%
TRS CFR 2Y 01/17/2020	(306)	1,616	0.003%
TRS CH/CSGN 2Y 01/17/2020	(13,703)	6,606	0.011%
TRS CH/NOVN 2Y 01/17/2020	2,341	4,655	0.008%
TRS CH/ROG 2Y 01/17/2020	620	2,091	0.003%
TRS CH/ROG 2Y 01/17/2020	547	1,060	0.002%
TRS CH/SGSN 2Y 01/17/2020	(86)	10,537	0.017%
TRS CH/SGSN 2Y 01/17/2020	(172)	21,074	0.034%
TRS CH/UBSG 2Y 01/17/2020	3,572	(556)	(0.001%)
TRS CH/UBSG 2Y 01/17/2020	9,473	(1,475)	(0.002%)
TRS CH/UBSG 2Y 01/17/2020	6,644	(1,034)	(0.002%)
TRS CHD 2Y 01/17/2020	1,329	5,090	0.008%
TRS CHEF 2Y 01/17/2020	(134)	(43)	(0.000%)
TRS CHEF 2Y 01/17/2020	(277)	(89)	(0.000%)
TRS CHEF 2Y 01/17/2020	(16)	(5)	(0.000%)
TRS CHEF 2Y 01/17/2020	(94)	(30)	(0.000%)
TRS CHEF 2Y 01/17/2020	(347)	(111)	(0.000%)
TRS CHGG 2Y 01/17/2020	(2,159)	6,412	0.010%
TRS CHH 2Y 01/17/2020	(537)	54	0.000%
TRS CHH 2Y 01/17/2020	(197)	20	0.000%
TRS CHH 2Y 01/17/2020	(84)	8	0.000%
TRS CHH 2Y 01/17/2020	(193)	19	0.000%
TRS CHH 2Y 01/17/2020	(94)	9	0.000%
TRS CHK 2Y 01/17/2020	2,116	275	0.000%
TRS CHRW 2Y 01/17/2020	268	(539)	(0.001%)
TRS CHRW 2Y 01/17/2020	67	(135)	(0.000%)
TRS CHRW 2Y 01/17/2020	151	(304)	(0.000%)
TRS CHRW 2Y 01/17/2020	(3,107)	6,245	0.010%
TRS CHRW 2Y 01/17/2020	29	(58)	(0.000%)
TRS CHRW 2Y 01/17/2020	70	(141)	(0.000%)
TRS CI 2Y 01/17/2020	100	(563)	(0.001%)
TRS CI 2Y 01/17/2020	80	(450)	(0.001%)
TRS CI 2Y 01/17/2020	207	(1,165)	(0.002%)
TRS CI 2Y 01/17/2020	41	(231)	(0.000%)
TRS CI 2Y 01/17/2020	82	(462)	(0.001%)
TRS CIR 2Y 01/17/2020	(165)	(97)	(0.000%)
TRS CIR 2Y 01/17/2020	(107)	(63)	(0.000%)
TRS CIR 2Y 01/17/2020	(169)	(100)	(0.000%)
TRS CIR 2Y 01/17/2020	(217)	(128)	(0.000%)
TRS CIR 2Y 01/17/2020	(319)	(188)	(0.000%)
TRS CIR 2Y 01/17/2020	(399)	(235)	(0.000%)
TRS CIR 2Y 01/17/2020	(162)	(96)	(0.000%)
TRS CIR 2Y 01/17/2020	(249)	(147)	(0.000%)
TRS CIR 2Y 01/17/2020	(481)	(284)	(0.000%)
TRS CIT 2Y 01/17/2020	152	(328)	(0.001%)
TRS CIT 2Y 01/17/2020	361	(780)	(0.001%)
TRS CIT 2Y 01/17/2020	528	(1,140)	(0.002%)
TRS CIT 2Y 01/17/2020	235	(508)	(0.001%)
TRS CIT 2Y 01/17/2020	59	(127)	(0.000%)
TRS CIT 2Y 01/17/2020	49	(106)	(0.000%)
TRS CIT 2Y 01/17/2020	165	(356)	(0.001%)
TRS CIT 2Y 01/17/2020	198	(428)	(0.001%)
TRS CIT 2Y 01/17/2020	152	(328)	(0.001%)
TRS CLDR 2Y 01/17/2020	(347)	253	0.000%
TRS CLDR 2Y 01/17/2020	(599)	437	0.001%
TRS CLDR 2Y 01/17/2020	(438)	320	0.001%
TRS CLDR 2Y 01/17/2020	(1,066)	778	0.001%
TRS CLF 2Y 01/17/2020	(94)	(3)	(0.000%)
TRS CLF 2Y 01/17/2020	(1,689)	(51)	(0.000%)
TRS CLX 2Y 01/17/2020	(39)	8	0.000%
TRS CLX 2Y 01/17/2020	(85)	18	0.000%
TRS CMC 2Y 01/17/2020	(87)	(101)	(0.000%)
TRS CMC 2Y 01/17/2020	(4,250)	(4,930)	(0.008%)
TRS CMC 2Y 01/17/2020	(635)	(737)	(0.001%)
TRS CMCO 2Y 01/17/2020	65	(46)	(0.000%)
TRS CMCO 2Y 01/17/2020	21	(15)	(0.000%)
TRS CMCO 2Y 01/17/2020	57	(40)	(0.000%)
TRS CMGSA 2Y 01/17/2020	3,231	(1,583)	(0.003%)
TRS CMD 2Y 01/17/2020	(312)	337	0.001%
TRS CMD 2Y 01/17/2020	(771)	833	0.001%
TRS CMI 2Y 01/17/2020	549	253	0.000%
TRS CMI 2Y 01/17/2020	45	21	0.000%
TRS CMP 2Y 01/17/2020	(1,021)	(868)	(0.001%)
TRS CMPR 2Y 01/17/2020	(281)	(320)	(0.001%)
TRS CNC 2Y 01/17/2020	70	(424)	(0.001%)
TRS CNC 2Y 01/17/2020	136	(823)	(0.001%)
TRS CNC 2Y 01/17/2020	144	(871)	(0.001%)
TRS CNC 2Y 01/17/2020	126	(762)	(0.001%)
TRS CNC 2Y 01/17/2020	260	(1,573)	(0.003%)
TRS CNK 2Y 01/17/2020	(198)	65	0.000%
TRS CNO 2Y 01/17/2020	815	(530)	(0.001%)
TRS CNP 2Y 01/17/2020	87	(10)	(0.000%)
TRS CNP 2Y 01/17/2020	2,751	(303)	(0.000%)
TRS CNS 2Y 01/17/2020	(543)	(462)	(0.001%)
TRS CNS 2Y 01/17/2020	(552)	(469)	(0.001%)
TRS CNS 2Y 01/17/2020	(173)	(147)	(0.000%)
TRS CNS 2Y 01/17/2020	(88)	(75)	(0.000%)
TRS CNS 2Y 01/17/2020	(192)	(163)	(0.000%)
TRS CNS 2Y 01/17/2020	(69)	(59)	(0.000%)
TRS CNS 2Y 01/17/2020	(131)	(111)	(0.000%)
TRS CNS 2Y 01/17/2020	(92)	(78)	(0.000%)
TRS CNSH/000333 2Y 01/17/2020	5,000	591	0.001%
TRS CNSH/000333 2Y 01/17/2020	15,000	1,772	0.003%
TRS CNXN 2Y 01/17/2020	366	(465)	(0.001%)
TRS COLB 2Y 01/17/2020	(633)	1,564	0.003%
TRS COLB 2Y 01/17/2020	(193)	477	0.001%
TRS COLB 2Y 01/17/2020	(162)	400	0.001%
TRS COLB 2Y 01/17/2020	(77)	190	0.000%
TRS COLB 2Y 01/17/2020	(284)	701	0.001%
TRS COLM 2Y 01/17/2020	(591)	(254)	(0.000%)

TRS CONN 2Y 01/17/2020	192	(15)	(0.000%)
TRS CONN 2Y 01/17/2020	234	(19)	(0.000%)
TRS COP 2Y 01/17/2020	(2,383)	2,026	0.003%
TRS CORE 2Y 01/17/2020	864	899	0.001%
TRS COTY 2Y 01/17/2020	(33,990)	(2,899)	(0.005%)
TRS CPE 2Y 01/17/2020	(61)	(12)	(0.000%)
TRS CPE 2Y 01/17/2020	(257)	(49)	(0.000%)
TRS CPE 2Y 01/17/2020	(349)	(66)	(0.000%)
TRS CPRI 2Y 01/17/2020	433	(78)	(0.000%)
TRS CPRI 2Y 01/17/2020	90	(16)	(0.000%)
TRS CPRI 2Y 01/17/2020	326	(59)	(0.000%)
TRS CPRI 2Y 01/17/2020	34	(6)	(0.000%)
TRS CPRI 2Y 01/17/2020	404	(73)	(0.000%)
TRS CPRI 2Y 01/17/2020	120	(22)	(0.000%)
TRS CPRI 2Y 01/17/2020	199	(36)	(0.000%)
TRS CR 2Y 01/17/2020	42	74	0.000%
TRS CRAY 2Y 01/17/2020	(286)	(255)	(0.000%)
TRS CRAY 2Y 01/17/2020	(282)	(251)	(0.000%)
TRS CRAY 2Y 01/17/2020	(129)	(115)	(0.000%)
TRS CRAY 2Y 01/17/2020	(345)	(307)	(0.000%)
TRS CRAY 2Y 01/17/2020	(100)	(89)	(0.000%)
TRS CRAY 2Y 01/17/2020	(248)	(221)	(0.000%)
TRS CRAY 2Y 01/17/2020	(1,044)	(929)	(0.002%)
TRS CRAY 2Y 01/17/2020	(526)	(468)	(0.001%)
TRS CRAY 2Y 01/17/2020	(164)	(146)	(0.000%)
TRS CRC 2Y 01/17/2020	1,666	2,916	0.005%
TRS CRI 2Y 01/17/2020	(26)	(154)	(0.000%)
TRS CRI 2Y 01/17/2020	(246)	(1,461)	(0.002%)
TRS CRL 2Y 01/17/2020	136	241	0.000%
TRS CRL 2Y 01/17/2020	423	749	0.001%
TRS CROX 2Y 01/17/2020	239	198	0.000%
TRS CROX 2Y 01/17/2020	817	678	0.001%
TRS CROX 2Y 01/17/2020	384	319	0.001%
TRS CROX 2Y 01/17/2020	577	479	0.001%
TRS CROX 2Y 01/17/2020	257	213	0.000%
TRS CROX 2Y 01/17/2020	209	173	0.000%
TRS CROX 2Y 01/17/2020	414	344	0.001%
TRS CRS 2Y 01/17/2020	(593)	(243)	(0.000%)
TRS CRY 2Y 01/17/2020	(23)	25	0.000%
TRS CRY 2Y 01/17/2020	(133)	145	0.000%
TRS CRZO 2Y 01/17/2020	1,981	1,684	0.003%
TRS CRZO 2Y 01/17/2020	699	594	0.001%
TRS CSCO 2Y 01/17/2020	28	22	0.000%
TRS CSCO 2Y 01/17/2020	41	32	0.000%
TRS CSCO 2Y 01/17/2020	183	145	0.000%
TRS CSCO 2Y 01/17/2020	181	143	0.000%
TRS CSCO 2Y 01/17/2020	273	216	0.000%
TRS CSFL 2Y 01/17/2020	(342)	746	0.001%
TRS CSFL 2Y 01/17/2020	(212)	462	0.001%
TRS CSFL 2Y 01/17/2020	(178)	388	0.001%
TRS CSFL 2Y 01/17/2020	(477)	1,040	0.002%
TRS CSGP 2Y 01/17/2020	(18)	49	0.000%
TRS CSOD 2Y 01/17/2020	169	(66)	(0.000%)
TRS CSOD 2Y 01/17/2020	56	(22)	(0.000%)
TRS CSWI 2Y 01/17/2020	99	42	0.000%
TRS CSWI 2Y 01/17/2020	231	97	0.000%
TRS CSWI 2Y 01/17/2020	565	237	0.000%
TRS CSX 2Y 01/17/2020	(2,451)	(4,927)	(0.008%)
TRS CSX 2Y 01/17/2020	(1,014)	(2,038)	(0.003%)
TRS CSX 2Y 01/17/2020	(1,783)	(3,584)	(0.006%)
TRS CTB 2Y 01/17/2020	(83)	(56)	(0.000%)
TRS CTB 2Y 01/17/2020	(100)	(68)	(0.000%)
TRS CTB 2Y 01/17/2020	(903)	(614)	(0.001%)
TRS CTB 2Y 01/17/2020	(285)	(194)	(0.000%)
TRS CTB 2Y 01/17/2020	(254)	(173)	(0.000%)
TRS CTSH 2Y 01/17/2020	5,822	1,797	0.003%
TRS CTSH 2Y 01/17/2020	1,608	2,676	0.004%
TRS CTXS 2Y 01/17/2020	444	(542)	(0.001%)
TRS CTXS 2Y 01/17/2020	129	(157)	(0.000%)
TRS CTXS 2Y 01/17/2020	72	(88)	(0.000%)
TRS CTXS 2Y 01/17/2020	12	(15)	(0.000%)
TRS CTXS 2Y 01/17/2020	95	(116)	(0.000%)
TRS CTXS 2Y 01/17/2020	80	(98)	(0.000%)
TRS CUBI 2Y 01/17/2020	925	(740)	(0.001%)
TRS CUBI 2Y 01/17/2020	143	(114)	(0.000%)
TRS CUBI 2Y 01/17/2020	118	(94)	(0.000%)
TRS CUBI 2Y 01/17/2020	119	(95)	(0.000%)
TRS CUBI 2Y 01/17/2020	266	(213)	(0.000%)
TRS CUBI 2Y 01/17/2020	116	(93)	(0.000%)
TRS CUBI 2Y 01/17/2020	92	(74)	(0.000%)
TRS CUBI 2Y 01/17/2020	123	(98)	(0.000%)
TRS CUBI 2Y 01/17/2020	1,048	(838)	(0.001%)
TRS CUBI 2Y 01/17/2020	165	(132)	(0.000%)
TRS CUBI 2Y 01/17/2020	258	(206)	(0.000%)
TRS CUBI 2Y 01/17/2020	363	(290)	(0.000%)
TRS CVA 2Y 01/17/2020	(62)	(14)	(0.000%)
TRS CVA 2Y 01/17/2020	(231)	(51)	(0.000%)
TRS CVA 2Y 01/17/2020	(468)	(103)	(0.000%)
TRS CVA 2Y 01/17/2020	(193)	(42)	(0.000%)
TRS CVA 2Y 01/17/2020	(898)	(198)	(0.000%)
TRS CVA 2Y 01/17/2020	(422)	(93)	(0.000%)
TRS CVA 2Y 01/17/2020	(924)	(203)	(0.000%)
TRS CVBF 2Y 01/17/2020	(337)	246	0.000%
TRS CVBF 2Y 01/17/2020	(460)	336	0.001%
TRS CVBF 2Y 01/17/2020	(132)	96	0.000%
TRS CVBF 2Y 01/17/2020	(662)	483	0.001%
TRS CVBF 2Y 01/17/2020	(165)	120	0.000%
TRS CVBF 2Y 01/17/2020	(452)	330	0.001%
TRS CVBF 2Y 01/17/2020	(109)	80	0.000%
TRS CVBF 2Y 01/17/2020	(1,157)	845	0.001%

TRS CVBF 2Y 01/17/2020	(333)	243	0.000%
TRS CVGW 2Y 01/17/2020	(64)	135	0.000%
TRS CVGW 2Y 01/17/2020	(250)	528	0.001%
TRS CVGW 2Y 01/17/2020	(68)	143	0.000%
TRS CVGW 2Y 01/17/2020	(324)	684	0.001%
TRS CVGW 2Y 01/17/2020	(22)	46	0.000%
TRS CVGW 2Y 01/17/2020	(214)	452	0.001%
TRS CVGW 2Y 01/17/2020	(89)	188	0.000%
TRS CVI 2Y 01/17/2020	328	52	0.000%
TRS CVNA 2Y 01/17/2020	500	690	0.001%
TRS CVNA 2Y 01/17/2020	1,000	1,380	0.002%
TRS CVS 2Y 01/17/2020	1,153	(1,926)	(0.003%)
TRS CVX 2Y 01/17/2020	(172)	366	0.001%
TRS CVX 2Y 01/17/2020	(584)	1,244	0.002%
TRS CWEN/A 2Y 01/17/2020	1,147	275	0.000%
TRS CWEN/A 2Y 01/17/2020	678	163	0.000%
TRS CWEN/A 2Y 01/17/2020	592	142	0.000%
TRS CWEN/A 2Y 01/17/2020	154	37	0.000%
TRS CWEN/A 2Y 01/17/2020	432	104	0.000%
TRS CWEN/A 2Y 01/17/2020	1,143	274	0.000%
TRS CWEN/A 2Y 01/17/2020	171	41	0.000%
TRS CWEN/A 2Y 01/17/2020	1,426	342	0.001%
TRS CWT 2Y 01/17/2020	(37)	(14)	(0.000%)
TRS CWT 2Y 01/17/2020	(1,576)	(615)	(0.001%)
TRS DATA 2Y 01/17/2020	1,100	(3,520)	(0.006%)
TRS DATA 2Y 01/17/2020	500	(1,600)	(0.003%)
TRS DCI 2Y 01/17/2020	(730)	(876)	(0.001%)
TRS DCOM 2Y 01/17/2020	466	(596)	(0.001%)
TRS DCOM 2Y 01/17/2020	135	(173)	(0.000%)
TRS DCOM 2Y 01/17/2020	225	(288)	(0.000%)
TRS DCOM 2Y 01/17/2020	551	(705)	(0.001%)
TRS DCOM 2Y 01/17/2020	181	(232)	(0.000%)
TRS DCOM 2Y 01/17/2020	1,735	(2,221)	(0.004%)
TRS DCOM 2Y 01/17/2020	958	(1,226)	(0.002%)
TRS DDD 2Y 01/17/2020	(457)	224	0.000%
TRS DDD 2Y 01/17/2020	(1,160)	568	0.001%
TRS DDD 2Y 01/17/2020	(1,307)	640	0.001%
TRS DE 2Y 01/17/2020	(200)	(338)	(0.001%)
TRS DE 2Y 01/17/2020	(1,100)	(1,859)	(0.003%)
TRS DE/BAYN 2Y 01/17/2020	(2,237)	9,196	0.015%
TRS DE/BAYN 2Y 01/17/2020	(2,541)	(183)	(0.000%)
TRS DE/BNR 2Y 01/17/2020	3,933	(4,853)	(0.008%)
TRS DE/BOSS 2Y 01/17/2020	2,482	(5,457)	(0.009%)
TRS DE/DAI 2Y 01/17/2020	360	234	0.000%
TRS DE/DAI 2Y 01/17/2020	6,118	3,980	0.006%
TRS DE/DAI 2Y 01/17/2020	1,048	682	0.001%
TRS DE/DAI 2Y 01/17/2020	1,827	1,189	0.002%
TRS DE/DB1 2Y 01/17/2020	(563)	821	0.001%
TRS DE/DB1 2Y 01/17/2020	(3)	4	0.000%
TRS DE/DB1 2Y 01/17/2020	(650)	948	0.002%
TRS DE/DB1 2Y 01/17/2020	(622)	907	0.001%
TRS DE/DTE 2Y 01/17/2020	(4,651)	3,470	0.006%
TRS DE/DTE 2Y 01/17/2020	(29,163)	21,755	0.035%
TRS DE/DTE 2Y 01/17/2020	(8,328)	6,212	0.010%
TRS DE/HEI 2Y 01/17/2020	1,004	(1,419)	(0.002%)
TRS DE/HNR1 2Y 01/17/2020	(925)	256	0.000%
TRS DE/HNR1 2Y 01/17/2020	(1,243)	5,717	0.009%
TRS DE/HNR1 2Y 01/17/2020	(921)	4,236	0.007%
TRS DE/MTX 2Y 01/17/2020	(874)	(4,020)	(0.006%)
TRS DE/O2D 2Y 01/17/2020	23,154	(3,818)	(0.006%)
TRS DE/SHL 2Y 01/17/2020	(2,747)	2,342	0.004%
TRS DE/SRT3 2Y 01/17/2020	100	337	0.001%
TRS DE/SRT3 2Y 01/17/2020	500	1,683	0.003%
TRS DE/SRT3 2Y 01/17/2020	300	1,010	0.002%
TRS DE/VOW 2Y 01/17/2020	728	(2,368)	(0.004%)
TRS DE/VOW 2Y 01/17/2020	3,113	(10,127)	(0.016%)
TRS DECK 2Y 01/17/2020	48	251	0.000%
TRS DECK 2Y 01/17/2020	388	2,025	0.003%
TRS DECK 2Y 01/17/2020	22	115	0.000%
TRS DECK 2Y 01/17/2020	78	407	0.001%
TRS DECK 2Y 01/17/2020	34	177	0.000%
TRS DELL 2Y 01/17/2020	147	(226)	(0.000%)
TRS DELL 2Y 01/17/2020	1,330	(2,048)	(0.003%)
TRS DF 2Y 01/17/2020	1,105	166	0.000%
TRS DF 2Y 01/17/2020	441	66	0.000%
TRS DF 2Y 01/17/2020	258	39	0.000%
TRS DF 2Y 01/17/2020	1,883	282	0.000%
TRS DF 2Y 01/17/2020	1,156	173	0.000%
TRS DF 2Y 01/17/2020	626	94	0.000%
TRS DF 2Y 01/17/2020	1,474	221	0.000%
TRS DF 2Y 01/17/2020	284	43	0.000%
TRS DF 2Y 01/17/2020	1,144	172	0.000%
TRS DGX 2Y 01/17/2020	(102)	(150)	(0.000%)
TRS DGX 2Y 01/17/2020	(281)	(413)	(0.001%)
TRS DGX 2Y 01/17/2020	(72)	(106)	(0.000%)
TRS DGX 2Y 01/17/2020	(29)	(43)	(0.000%)
TRS DGX 2Y 01/17/2020	(155)	(228)	(0.000%)
TRS DGX 2Y 01/17/2020	(238)	(350)	(0.001%)
TRS DGX 2Y 01/17/2020	(86)	(126)	(0.000%)
TRS DGX 2Y 01/17/2020	(28)	(41)	(0.000%)
TRS DHIL 2Y 01/17/2020	(40)	(42)	(0.000%)
TRS DHIL 2Y 01/17/2020	(3)	(3)	(0.000%)
TRS DISCA 2Y 01/17/2020	(1,000)	410	0.001%
TRS DISCA 2Y 01/17/2020	(2,100)	861	0.001%
TRS DISCA 2Y 01/17/2020	(800)	328	0.001%
TRS DISH 2Y 01/17/2020	346	(304)	(0.000%)
TRS DISH 2Y 01/17/2020	750	(660)	(0.001%)
TRS DISH 2Y 01/17/2020	1,575	(1,386)	(0.002%)
TRS DISH 2Y 01/17/2020	170	(150)	(0.000%)
TRS DISH 2Y 01/17/2020	3,169	(2,789)	(0.005%)

TRS DK 2Y 01/17/2020	82	56	0.000%
TRS DK/COLOB 2Y 01/17/2020	(2,795)	(9,407)	(0.015%)
TRS DK/GEN 2Y 01/17/2020	274	1,338	0.002%
TRS DK/GEN 2Y 01/17/2020	129	630	0.001%
TRS DK/GEN 2Y 01/17/2020	496	2,422	0.004%
TRS DK/MAERSKB 2Y 01/17/2020	(34)	1,267	0.002%
TRS DK/MAERSKB 2Y 01/17/2020	(44)	1,640	0.003%
TRS DK/NOVOB 2Y 01/17/2020	(1,070)	(2,154)	(0.003%)
TRS DK/VWS 2Y 01/17/2020	(1,401)	0	0.000%
TRS DK/VWS 2Y 01/17/2020	(600)	0	0.000%
TRS DK/VWS 2Y 01/17/2020	(400)	0	0.000%
TRS DK/VWS 2Y 01/17/2020	(800)	0	0.000%
TRS DKS 2Y 01/17/2020	149	411	0.001%
TRS DKS 2Y 01/17/2020	255	704	0.001%
TRS DKS 2Y 01/17/2020	121	334	0.001%
TRS DLB 2Y 01/17/2020	(108)	191	0.000%
TRS DLB 2Y 01/17/2020	(163)	289	0.000%
TRS DLB 2Y 01/17/2020	(110)	195	0.000%
TRS DLB 2Y 01/17/2020	(132)	234	0.000%
TRS DLB 2Y 01/17/2020	(18)	32	0.000%
TRS DLB 2Y 01/17/2020	(391)	692	0.001%
TRS DLTR 2Y 01/17/2020	1,402	7,262	0.012%
TRS DLTR 2Y 01/17/2020	(462)	(2,393)	(0.004%)
TRS DLTR 2Y 01/17/2020	(122)	(632)	(0.001%)
TRS DLTR 2Y 01/17/2020	(113)	(585)	(0.001%)
TRS DLTR 2Y 01/17/2020	(70)	(363)	(0.001%)
TRS DLTR 2Y 01/17/2020	(87)	(451)	(0.001%)
TRS DLTR 2Y 01/17/2020	(32)	(166)	(0.000%)
TRS DLX 2Y 01/17/2020	46	20	0.000%
TRS DLX 2Y 01/17/2020	99	43	0.000%
TRS DLX 2Y 01/17/2020	156	67	0.000%
TRS DLX 2Y 01/17/2020	90	39	0.000%
TRS DLX 2Y 01/17/2020	349	150	0.000%
TRS DLX 2Y 01/17/2020	188	81	0.000%
TRS DLX 2Y 01/17/2020	56	24	0.000%
TRS DLX 2Y 01/17/2020	498	214	0.000%
TRS DOOR 2Y 01/17/2020	145	(352)	(0.001%)
TRS DOOR 2Y 01/17/2020	110	(267)	(0.000%)
TRS DOOR 2Y 01/17/2020	281	(683)	(0.001%)
TRS DOOR 2Y 01/17/2020	294	(714)	(0.001%)
TRS DOOR 2Y 01/17/2020	140	(340)	(0.001%)
TRS DOOR 2Y 01/17/2020	267	(649)	(0.001%)
TRS DOOR 2Y 01/17/2020	67	(163)	(0.000%)
TRS DOOR 2Y 01/17/2020	183	(445)	(0.001%)
TRS DPZ 2Y 01/17/2020	454	6,279	0.010%
TRS DRQ 2Y 01/17/2020	(153)	(318)	(0.001%)
TRS DRQ 2Y 01/17/2020	(88)	(183)	(0.000%)
TRS DRQ 2Y 01/17/2020	(150)	(312)	(0.001%)
TRS DRQ 2Y 01/17/2020	(594)	(1,236)	(0.002%)
TRS DRQ 2Y 01/17/2020	(190)	(395)	(0.001%)
TRS DRQ 2Y 01/17/2020	(139)	(289)	(0.000%)
TRS DSW 2Y 01/17/2020	69	(219)	(0.000%)
TRS DSW 2Y 01/17/2020	605	(1,924)	(0.003%)
TRS DSW 2Y 01/17/2020	83	(264)	(0.000%)
TRS DSW 2Y 01/17/2020	35	(111)	(0.000%)
TRS DSW 2Y 01/17/2020	128	(407)	(0.001%)
TRS DTE 2Y 01/17/2020	(914)	(695)	(0.001%)
TRS DTE 2Y 01/17/2020	743	565	0.001%
TRS DTE 2Y 01/17/2020	(1,694)	(1,287)	(0.002%)
TRS DTE 2Y 01/17/2020	(1,104)	(839)	(0.001%)
TRS DUK 2Y 01/17/2020	(1,297)	(1,214)	(0.002%)
TRS DUK 2Y 01/17/2020	(432)	(426)	(0.001%)
TRS DVA 2Y 01/17/2020	(842)	(640)	(0.001%)
TRS DVA 2Y 01/17/2020	(194)	(147)	(0.000%)
TRS DVN 2Y 01/17/2020	(3,264)	(6,267)	(0.010%)
TRS DXC 2Y 01/17/2020	66	(95)	(0.000%)
TRS DXC 2Y 01/17/2020	94	(135)	(0.000%)
TRS DXC 2Y 01/17/2020	323	(465)	(0.001%)
TRS DXC 2Y 01/17/2020	82	(118)	(0.000%)
TRS DXC 2Y 01/17/2020	49	(71)	(0.000%)
TRS DXC 2Y 01/17/2020	151	(217)	(0.000%)
TRS DXC 2Y 01/17/2020	186	(268)	(0.000%)
TRS DXC 2Y 01/17/2020	323	(465)	(0.001%)
TRS DXC 2Y 01/17/2020	73	(105)	(0.000%)
TRS EA 2Y 01/17/2020	573	1,518	0.002%
TRS EA 2Y 01/17/2020	410	1,087	0.002%
TRS EA 2Y 01/17/2020	240	636	0.001%
TRS EA 2Y 01/17/2020	170	451	0.001%
TRS EA 2Y 01/17/2020	379	1,004	0.002%
TRS EAT 2Y 01/17/2020	295	189	0.000%
TRS EAT 2Y 01/17/2020	378	242	0.000%
TRS EAT 2Y 01/17/2020	1,058	677	0.001%
TRS EAT 2Y 01/17/2020	56	36	0.000%
TRS ECHO 2Y 01/17/2020	26	23	0.000%
TRS ECHO 2Y 01/17/2020	115	102	0.000%
TRS ECPG 2Y 01/17/2020	700	(3,444)	(0.006%)
TRS ECPG 2Y 01/17/2020	300	(1,476)	(0.002%)
TRS ECPG 2Y 01/17/2020	3,400	(16,728)	(0.027%)
TRS ECPG 2Y 01/17/2020	2,500	(12,300)	(0.020%)
TRS ED 2Y 01/17/2020	835	(25)	(0.000%)
TRS ED 2Y 01/17/2020	286	(9)	(0.000%)
TRS EE 2Y 01/17/2020	254	56	0.000%
TRS EE 2Y 01/17/2020	1,344	296	0.000%
TRS EEFT 2Y 01/17/2020	1,000	4,440	0.007%
TRS EFII 2Y 01/17/2020	244	(115)	(0.000%)
TRS EFSC 2Y 01/17/2020	(272)	645	0.001%
TRS EFX 2Y 01/17/2020	(125)	(935)	(0.002%)
TRS EFX 2Y 01/17/2020	(501)	(3,747)	(0.006%)
TRS EFX 2Y 01/17/2020	(180)	(1,346)	(0.002%)
TRS EGBN 2Y 01/17/2020	(156)	814	0.001%

TRS EGHT 2Y 01/17/2020	(410)	(4)	(0.000%)
TRS EGHT 2Y 01/17/2020	(1,802)	(18)	(0.000%)
TRS EGHT 2Y 01/17/2020	(353)	(4)	(0.000%)
TRS EHTH 2Y 01/17/2020	(68)	(205)	(0.000%)
TRS EIGI 2Y 01/17/2020	813	195	0.000%
TRS EIGI 2Y 01/17/2020	804	193	0.000%
TRS EIGI 2Y 01/17/2020	4,583	1,100	0.002%
TRS EL 2Y 01/17/2020	(1,859)	(5,224)	(0.008%)
TRS EME 2Y 01/17/2020	700	(273)	(0.000%)
TRS ENDP 2Y 01/17/2020	170	(70)	(0.000%)
TRS ENDP 2Y 01/17/2020	326	(134)	(0.000%)
TRS ENDP 2Y 01/17/2020	1,857	(761)	(0.001%)
TRS ENR 2Y 01/17/2020	(1,861)	2,643	0.004%
TRS ENSG 2Y 01/17/2020	327	235	0.000%
TRS EPC 2Y 01/17/2020	285	43	0.000%
TRS EPC 2Y 01/17/2020	759	114	0.000%
TRS EPC 2Y 01/17/2020	50	8	0.000%
TRS EPC 2Y 01/17/2020	181	27	0.000%
TRS EPC 2Y 01/17/2020	873	131	0.000%
TRS EQH 2Y 01/17/2020	4,900	(3,038)	(0.005%)
TRS ES 2Y 01/17/2020	621	(484)	(0.001%)
TRS ES 2Y 01/17/2020	515	(402)	(0.001%)
TRS ES 2Y 01/17/2020	127	(99)	(0.000%)
TRS ES/AMS 2Y 01/17/2020	3,103	13,575	0.022%
TRS ES/BBVA 2Y 01/17/2020	(13,830)	4,344	0.007%
TRS ES/FER 2Y 01/17/2020	158	0	0.000%
TRS ES/FER 2Y 01/17/2020	4,161	0	0.000%
TRS ES/MAP 2Y 01/17/2020	(33,373)	2,284	0.004%
TRS ES/MAP 2Y 01/17/2020	(7,867)	538	0.001%
TRS ES/SGRE 2Y 01/17/2020	(1,500)	(1,439)	(0.002%)
TRS ES/SGRE 2Y 01/17/2020	(3,500)	(3,357)	(0.005%)
TRS ES/TEF 2Y 01/17/2020	10,489	(4,024)	(0.007%)
TRS ES/TEF 2Y 01/17/2020	20,540	1,180	0.002%
TRS ES/TEF 2Y 01/17/2020	4,851	(272)	(0.000%)
TRS ESGR 2Y 01/17/2020	(202)	(75)	(0.000%)
TRS ESGR 2Y 01/17/2020	(14)	(5)	(0.000%)
TRS ESGR 2Y 01/17/2020	(91)	(34)	(0.000%)
TRS ESGR 2Y 01/17/2020	(35)	(13)	(0.000%)
TRS ESGR 2Y 01/17/2020	(87)	(32)	(0.000%)
TRS ESGR 2Y 01/17/2020	(50)	(19)	(0.000%)
TRS ESNT 2Y 01/17/2020	200	(154)	(0.000%)
TRS ESNT 2Y 01/17/2020	492	(379)	(0.001%)
TRS ESNT 2Y 01/17/2020	681	(524)	(0.001%)
TRS ESNT 2Y 01/17/2020	64	(49)	(0.000%)
TRS ESNT 2Y 01/17/2020	402	(310)	(0.001%)
TRS ESNT 2Y 01/17/2020	365	(281)	(0.000%)
TRS ETH 2Y 01/17/2020	304	(6)	(0.000%)
TRS ETH 2Y 01/17/2020	1,625	(33)	(0.000%)
TRS ETH 2Y 01/17/2020	341	(7)	(0.000%)
TRS ETH 2Y 01/17/2020	106	(2)	(0.000%)
TRS ETM 2Y 01/17/2020	(536)	440	0.001%
TRS ETM 2Y 01/17/2020	(3,793)	3,110	0.005%
TRS ETM 2Y 01/17/2020	(305)	250	0.000%
TRS ETM 2Y 01/17/2020	(1,023)	839	0.001%
TRS ETM 2Y 01/17/2020	(470)	385	0.001%
TRS ETM 2Y 01/17/2020	(1,500)	1,230	0.002%
TRS ETM 2Y 01/17/2020	(2,243)	1,839	0.003%
TRS ETR 2Y 01/17/2020	125	121	0.000%
TRS ETR 2Y 01/17/2020	118	114	0.000%
TRS ETR 2Y 01/17/2020	447	434	0.001%
TRS ETR 2Y 01/17/2020	24	23	0.000%
TRS ETR 2Y 01/17/2020	35	34	0.000%
TRS ETR 2Y 01/17/2020	125	121	0.000%
TRS ETR 2Y 01/17/2020	105	102	0.000%
TRS ETR 2Y 01/17/2020	258	250	0.000%
TRS ETR 2Y 01/17/2020	2,134	2,070	0.003%
TRS ETSY 2Y 01/17/2020	970	(2,590)	(0.004%)
TRS EV 2Y 01/17/2020	(910)	1,183	0.002%
TRS EV 2Y 01/17/2020	(778)	1,011	0.002%
TRS EVBG 2Y 01/17/2020	(1,125)	(1,170)	(0.002%)
TRS EVBG 2Y 01/17/2020	(63)	(66)	(0.000%)
TRS EVBG 2Y 01/17/2020	(17)	(18)	(0.000%)
TRS EVTC 2Y 01/17/2020	65	(52)	(0.000%)
TRS EVTC 2Y 01/17/2020	340	(272)	(0.000%)
TRS EVTC 2Y 01/17/2020	436	(349)	(0.001%)
TRS EVTC 2Y 01/17/2020	1,875	(1,500)	(0.002%)
TRS EVTC 2Y 01/17/2020	238	(190)	(0.000%)
TRS EVTC 2Y 01/17/2020	104	(83)	(0.000%)
TRS EXAS 2Y 01/17/2020	1,387	(11,900)	(0.019%)
TRS EXAS 2Y 01/17/2020	1,000	(8,580)	(0.014%)
TRS EXAS 2Y 01/17/2020	113	(970)	(0.002%)
TRS EXC 2Y 01/17/2020	280	36	0.000%
TRS EXC 2Y 01/17/2020	38	5	0.000%
TRS EXC 2Y 01/17/2020	193	25	0.000%
TRS EXC 2Y 01/17/2020	228	30	0.000%
TRS EXC 2Y 01/17/2020	1,064	138	0.000%
TRS EXLS 2Y 01/17/2020	(119)	48	0.000%
TRS EXLS 2Y 01/17/2020	(117)	47	0.000%
TRS EXLS 2Y 01/17/2020	(137)	55	0.000%
TRS EXLS 2Y 01/17/2020	(511)	204	0.000%
TRS EXLS 2Y 01/17/2020	(39)	16	0.000%
TRS EXP 2Y 01/17/2020	(128)	(1,542)	(0.002%)
TRS EXP 2Y 01/17/2020	(181)	(2,181)	(0.004%)
TRS EXP 2Y 01/17/2020	(719)	(8,664)	(0.014%)
TRS EXP 2Y 01/17/2020	(36)	(434)	(0.001%)
TRS EXP 2Y 01/17/2020	(25)	(301)	(0.000%)
TRS EXP 2Y 01/17/2020	(115)	(1,386)	(0.002%)
TRS EXPD 2Y 01/17/2020	625	(69)	(0.000%)
TRS EXPD 2Y 01/17/2020	344	(38)	(0.000%)
TRS EXPD 2Y 01/17/2020	(3,735)	411	0.001%

TRS EXPD 2Y 01/17/2020	160	(18)	(0.000%)
TRS EXPD 2Y 01/17/2020	111	(12)	(0.000%)
TRS EXPE 2Y 01/17/2020	34	(87)	(0.000%)
TRS EXPE 2Y 01/17/2020	227	(581)	(0.001%)
TRS EXPE 2Y 01/17/2020	22	(56)	(0.000%)
TRS EXPE 2Y 01/17/2020	176	(451)	(0.001%)
TRS EXPE 2Y 01/17/2020	36	(92)	(0.000%)
TRS EXPE 2Y 01/17/2020	182	(466)	(0.001%)
TRS EXPR 2Y 01/17/2020	484	(10)	(0.000%)
TRS EXTN 2Y 01/17/2020	129	(134)	(0.000%)
TRS EXTN 2Y 01/17/2020	230	(239)	(0.000%)
TRS EXTN 2Y 01/17/2020	211	(219)	(0.000%)
TRS EXTN 2Y 01/17/2020	214	(223)	(0.000%)
TRS EYE 2Y 01/17/2020	(452)	(420)	(0.001%)
TRS EYE 2Y 01/17/2020	(862)	(802)	(0.001%)
TRS FARO 2Y 01/17/2020	(617)	2,437	0.004%
TRS FARO 2Y 01/17/2020	(83)	328	0.001%
TRS FARO 2Y 01/17/2020	(163)	644	0.001%
TRS FAST 2Y 01/17/2020	(234)	(475)	(0.001%)
TRS FAST 2Y 01/17/2020	(1,154)	(2,343)	(0.004%)
TRS FB 2Y 01/17/2020	222	158	0.000%
TRS FBM 2Y 01/17/2020	333	(223)	(0.000%)
TRS FBM 2Y 01/17/2020	2,744	(1,838)	(0.003%)
TRS FBM 2Y 01/17/2020	540	(362)	(0.001%)
TRS FBP 2Y 01/17/2020	708	50	0.000%
TRS FBP 2Y 01/17/2020	1,949	136	0.000%
TRS FBP 2Y 01/17/2020	1,301	91	0.000%
TRS FBP 2Y 01/17/2020	497	35	0.000%
TRS FBP 2Y 01/17/2020	1,269	89	0.000%
TRS FBP 2Y 01/17/2020	1,991	139	0.000%
TRS FBP 2Y 01/17/2020	783	55	0.000%
TRS FCNCA 2Y 01/17/2020	19	(324)	(0.001%)
TRS FCNCA 2Y 01/17/2020	35	(596)	(0.001%)
TRS FCNCA 2Y 01/17/2020	19	(324)	(0.001%)
TRS FCNCA 2Y 01/17/2020	6	(102)	(0.000%)
TRS FCNCA 2Y 01/17/2020	30	(511)	(0.001%)
TRS FCNCA 2Y 01/17/2020	24	(409)	(0.001%)
TRS FCNCA 2Y 01/17/2020	7	(119)	(0.000%)
TRS FCNCA 2Y 01/17/2020	17	(290)	(0.000%)
TRS FCX 2Y 01/17/2020	379	205	0.000%
TRS FCX 2Y 01/17/2020	613	331	0.001%
TRS FCX 2Y 01/17/2020	1,312	708	0.001%
TRS FCX 2Y 01/17/2020	302	163	0.000%
TRS FCX 2Y 01/17/2020	838	453	0.001%
TRS FCX 2Y 01/17/2020	1,012	546	0.001%
TRS FCX 2Y 01/17/2020	305	165	0.000%
TRS FCX 2Y 01/17/2020	1,588	858	0.001%
TRS FE 2Y 01/17/2020	(273)	(104)	(0.000%)
TRS FE 2Y 01/17/2020	(130)	(49)	(0.000%)
TRS FE 2Y 01/17/2020	(499)	(190)	(0.000%)
TRS FELE 2Y 01/17/2020	(400)	(48)	(0.000%)
TRS FELE 2Y 01/17/2020	(2,000)	(240)	(0.000%)
TRS FELE 2Y 01/17/2020	(800)	(96)	(0.000%)
TRS FELE 2Y 01/17/2020	(1,000)	(120)	(0.000%)
TRS FET 2Y 01/17/2020	(922)	802	0.001%
TRS FET 2Y 01/17/2020	(212)	184	0.000%
TRS FET 2Y 01/17/2020	(818)	712	0.001%
TRS FET 2Y 01/17/2020	(392)	341	0.001%
TRS FEYE 2Y 01/17/2020	(191)	42	0.000%
TRS FEYE 2Y 01/17/2020	(706)	155	0.000%
TRS FF 2Y 01/17/2020	131	(583)	(0.001%)
TRS FF 2Y 01/17/2020	1,150	(5,118)	(0.008%)
TRS FF 2Y 01/17/2020	1,208	(5,376)	(0.009%)
TRS FF 2Y 01/17/2020	231	(1,028)	(0.002%)
TRS FF 2Y 01/17/2020	749	(3,333)	(0.005%)
TRS FF 2Y 01/17/2020	280	(1,246)	(0.002%)
TRS FFIC 2Y 01/17/2020	119	(80)	(0.000%)
TRS FFIC 2Y 01/17/2020	586	(393)	(0.001%)
TRS FFIC 2Y 01/17/2020	9	(6)	(0.000%)
TRS FFIC 2Y 01/17/2020	584	(391)	(0.001%)
TRS FFIC 2Y 01/17/2020	51	(34)	(0.000%)
TRS FFIN 2Y 01/17/2020	(140)	475	0.001%
TRS FFIN 2Y 01/17/2020	(239)	810	0.001%
TRS FFIN 2Y 01/17/2020	(581)	1,970	0.003%
TRS FFIN 2Y 01/17/2020	(128)	434	0.001%
TRS FFIN 2Y 01/17/2020	(147)	498	0.001%
TRS FFIN 2Y 01/17/2020	(123)	417	0.001%
TRS FFIV 2Y 01/17/2020	(572)	(1,853)	(0.003%)
TRS FFIV 2Y 01/17/2020	(764)	(2,475)	(0.004%)
TRS FI/METSO 2Y 01/17/2020	(2,135)	479	0.001%
TRS FI/METSO 2Y 01/17/2020	(2,282)	512	0.001%
TRS FI/METSO 2Y 01/17/2020	(4,186)	939	0.002%
TRS FI/METSO 2Y 01/17/2020	(756)	170	0.000%
TRS FINRE1V 2Y 01/17/2020	(3,042)	7,746	0.013%
TRS FINRE1V 2Y 01/17/2020	(685)	1,744	0.003%
TRS FINRE1V 2Y 01/17/2020	(2,916)	7,425	0.012%
TRS FI/SAMPO 2Y 01/17/2020	1,834	(4,505)	(0.007%)
TRS FI/SAMPO 2Y 01/17/2020	1,744	(4,284)	(0.007%)
TRS FI/WRT1V 2Y 01/17/2020	18,022	(4,852)	(0.008%)
TRS FIS 2Y 01/17/2020	1,000	4,220	0.007%
TRS FIT 2Y 01/17/2020	(4,404)	(88)	(0.000%)
TRS FIT 2Y 01/17/2020	(958)	(19)	(0.000%)
TRS FIT 2Y 01/17/2020	(941)	(19)	(0.000%)
TRS FITB 2Y 01/17/2020	30,606	(94,879)	(0.153%)
TRS FIX 2Y 01/17/2020	683	(48)	(0.000%)
TRS FLIR 2Y 01/17/2020	(1,442)	3,692	0.006%
TRS FLIR 2Y 01/17/2020	(356)	911	0.001%
TRS FLOW 2Y 01/17/2020	443	(921)	(0.001%)
TRS FLOW 2Y 01/17/2020	75	(156)	(0.000%)
TRS FLOW 2Y 01/17/2020	289	(601)	(0.001%)

TRS FLOW 2Y 01/17/2020	884	(1,839)	(0.003%)
TRS FLOW 2Y 01/17/2020	127	(264)	(0.000%)
TRS FLOW 2Y 01/17/2020	164	(341)	(0.001%)
TRS FLR 2Y 01/17/2020	(255)	240	0.000%
TRS FLR 2Y 01/17/2020	(132)	124	0.000%
TRS FLR 2Y 01/17/2020	(140)	132	0.000%
TRS FLR 2Y 01/17/2020	(675)	635	0.001%
TRS FLR 2Y 01/17/2020	(360)	338	0.001%
TRS FLR 2Y 01/17/2020	(103)	97	0.000%
TRS FLR 2Y 01/17/2020	(443)	416	0.001%
TRS FLR 2Y 01/17/2020	(219)	206	0.000%
TRS FLT 2Y 01/17/2020	183	1,340	0.002%
TRS FLT 2Y 01/17/2020	460	3,367	0.005%
TRS FLT 2Y 01/17/2020	394	2,884	0.005%
TRS FMC 2Y 01/17/2020	(259)	109	0.000%
TRS FMC 2Y 01/17/2020	(88)	37	0.000%
TRS FMC 2Y 01/17/2020	(23)	10	0.000%
TRS FMC 2Y 01/17/2020	(59)	25	0.000%
TRS FMC 2Y 01/17/2020	(230)	97	0.000%
TRS FMC 2Y 01/17/2020	(176)	74	0.000%
TRS FMC 2Y 01/17/2020	(74)	31	0.000%
TRS FMC 2Y 01/17/2020	(78)	33	0.000%
TRS FMC 2Y 01/17/2020	(2,105)	1,778	0.003%
TRS FMC 2Y 01/17/2020	(17)	7	0.000%
TRS FMC 2Y 01/17/2020	(67)	28	0.000%
TRS FMC 2Y 01/17/2020	(2,008)	(167)	(0.000%)
TRS FN 2Y 01/17/2020	111	(216)	(0.000%)
TRS FN 2Y 01/17/2020	289	(564)	(0.001%)
TRS FN 2Y 01/17/2020	302	(589)	(0.001%)
TRS FND 2Y 01/17/2020	(359)	(844)	(0.001%)
TRS FND 2Y 01/17/2020	(552)	(1,297)	(0.002%)
TRS FND 2Y 01/17/2020	(377)	(886)	(0.001%)
TRS FND 2Y 01/17/2020	(594)	(1,396)	(0.002%)
TRS FND 2Y 01/17/2020	(265)	(623)	(0.001%)
TRS FNF 2Y 01/17/2020	(1,943)	(2,876)	(0.005%)
TRS FNV 2Y 01/17/2020	1,500	(2,550)	(0.004%)
TRS FNV 2Y 01/17/2020	1,000	(1,700)	(0.003%)
TRS FOE 2Y 01/17/2020	(139)	(26)	(0.000%)
TRS FOE 2Y 01/17/2020	(443)	(84)	(0.000%)
TRS FOE 2Y 01/17/2020	(1,081)	(205)	(0.000%)
TRS FOE 2Y 01/17/2020	(1,321)	(251)	(0.000%)
TRS FOE 2Y 01/17/2020	(343)	(65)	(0.000%)
TRS FOE 2Y 01/17/2020	(755)	(143)	(0.000%)
TRS FOE 2Y 01/17/2020	(85)	(16)	(0.000%)
TRS FR/AIR 2Y 01/17/2020	924	228	0.000%
TRS FR/AIR 2Y 01/17/2020	1,076	266	0.000%
TRS FR/AKE 2Y 01/17/2020	(3,592)	22,081	0.036%
TRS FR/BIM 2Y 01/17/2020	476	801	0.001%
TRS FR/BIM 2Y 01/17/2020	2,959	4,979	0.008%
TRS FR/BNP 2Y 01/17/2020	3,268	(6,140)	(0.010%)
TRS FR/CS 2Y 01/17/2020	1,892	(775)	(0.001%)
TRS FR/CS 2Y 01/17/2020	10,450	(4,279)	(0.007%)
TRS FR/CS 2Y 01/17/2020	20,174	(8,260)	(0.013%)
TRS FR/CS 2Y 01/17/2020	5,491	(2,248)	(0.004%)
TRS FR/CS 2Y 01/17/2020	14,105	(5,775)	(0.009%)
TRS FR/DEC 2Y 01/17/2020	1,821	327	0.001%
TRS FR/DIM 2Y 01/17/2020	800	718	0.001%
TRS FR/DIM 2Y 01/17/2020	200	179	0.000%
TRS FR/DIM 2Y 01/17/2020	200	179	0.000%
TRS FR/DIM 2Y 01/17/2020	300	269	0.000%
TRS FR/EL 2Y 01/17/2020	835	(8,449)	(0.014%)
TRS FR/ETL 2Y 01/17/2020	9,430	(11,160)	(0.018%)
TRS FR/ETL 2Y 01/17/2020	5,000	(5,917)	(0.010%)
TRS FR/ETL 2Y 01/17/2020	945	(1,118)	(0.002%)
TRS FR/ETL 2Y 01/17/2020	3,588	(4,246)	(0.007%)
TRS FR/ETL 2Y 01/17/2020	232	(275)	(0.000%)
TRS FR/FR 2Y 01/17/2020	(6,683)	11,170	0.018%
TRS FR/FR 2Y 01/17/2020	(1,478)	2,470	0.004%
TRS FR/FR 2Y 01/17/2020	(2,751)	4,598	0.007%
TRS FR/FR 2Y 01/17/2020	(1,982)	3,313	0.005%
TRS FR/FR 2Y 01/17/2020	(2,524)	4,219	0.007%
TRS FR/GLE 2Y 01/17/2020	(2,741)	4,674	0.008%
TRS FR/HO 2Y 01/17/2020	1,910	(7,713)	(0.012%)
TRS FR/ING 2Y 01/17/2020	(1,241)	(1,559)	(0.003%)
TRS FR/KN 2Y 01/17/2020	(29,702)	267	0.000%
TRS FR/MC 2Y 01/17/2020	(276)	(3,116)	(0.005%)
TRS FR/MC 2Y 01/17/2020	(155)	(97)	(0.000%)
TRS FR/ORR 2Y 01/17/2020	(16,778)	(6,493)	(0.010%)
TRS FR/RXL 2Y 01/17/2020	12,715	(9,556)	(0.015%)
TRS FR/SGO 2Y 01/17/2020	(13,118)	11,699	0.019%
TRS FRAC 2Y 01/17/2020	321	350	0.001%
TRS FRAC 2Y 01/17/2020	310	338	0.001%
TRS FRAC 2Y 01/17/2020	466	508	0.001%
TRS FRAC 2Y 01/17/2020	4,322	4,711	0.008%
TRS FRAC 2Y 01/17/2020	778	848	0.001%
TRS FRAC 2Y 01/17/2020	686	748	0.001%
TRS FRAC 2Y 01/17/2020	2,000	2,180	0.004%
TRS FRAC 2Y 01/17/2020	1,081	1,178	0.002%
TRS FRAC 2Y 01/17/2020	1,761	1,919	0.003%
TRS FRAC 2Y 01/17/2020	350	382	0.001%
TRS FRAC 2Y 01/17/2020	758	826	0.001%
TRS FRAC 2Y 01/17/2020	5,100	5,559	0.009%
TRS FRC 2Y 01/17/2020	(760)	2,356	0.004%
TRS FRC 2Y 01/17/2020	(113)	350	0.001%
TRS FRPT 2Y 01/17/2020	(192)	(56)	(0.000%)
TRS FRPT 2Y 01/17/2020	(85)	(25)	(0.000%)
TRS FRPT 2Y 01/17/2020	(907)	(263)	(0.000%)
TRS FRPT 2Y 01/17/2020	(657)	(191)	(0.000%)
TRS FSCT 2Y 01/17/2020	(603)	1,393	0.002%
TRS FSCT 2Y 01/17/2020	(82)	189	0.000%



TRS FSS 2Y 01/17/2020	696	543	0.001%
TRS FTNT 2Y 01/17/2020	101	72	0.000%
TRS FTNT 2Y 01/17/2020	160	114	0.000%
TRS FTNT 2Y 01/17/2020	112	80	0.000%
TRS FTNT 2Y 01/17/2020	43	31	0.000%
TRS FTNT 2Y 01/17/2020	200	142	0.000%
TRS FTNT 2Y 01/17/2020	490	348	0.001%
TRS FTNT 2Y 01/17/2020	41	29	0.000%
TRS FTV 2Y 01/17/2020	2,342	3,162	0.005%
TRS FUL 2Y 01/17/2020	(939)	977	0.002%
TRS FUL 2Y 01/17/2020	(878)	913	0.001%
TRS FULT 2Y 01/17/2020	1,247	(1,023)	(0.002%)
TRS G 2Y 01/17/2020	(1,342)	(1,436)	(0.002%)
TRS GATX 2Y 01/17/2020	(75)	(80)	(0.000%)
TRS GATX 2Y 01/17/2020	(227)	(243)	(0.000%)
TRS GATX 2Y 01/17/2020	(17)	(18)	(0.000%)
TRS GATX 2Y 01/17/2020	(127)	(136)	(0.000%)
TRS GATX 2Y 01/17/2020	(67)	(72)	(0.000%)
TRS GATX 2Y 01/17/2020	(148)	(158)	(0.000%)
TRS GATX 2Y 01/17/2020	(87)	(93)	(0.000%)
TRS GATX 2Y 01/17/2020	(45)	(48)	(0.000%)
TRS GATX 2Y 01/17/2020	(198)	(212)	(0.000%)
TRS GATX 2Y 01/17/2020	(138)	(148)	(0.000%)
TRS GB/AV/ 2Y 01/17/2020	(42,141)	11,801	0.019%
TRS GB/AV/ 2Y 01/17/2020	(81,603)	22,851	0.037%
TRS GB/AZN 2Y 01/17/2020	608	(172)	(0.000%)
TRS GB/AZN 2Y 01/17/2020	1,420	(5,148)	(0.008%)
TRS GB/AZN 2Y 01/17/2020	819	(4,186)	(0.007%)
TRS GB/BATS 2Y 01/17/2020	1,632	2,434	0.004%
TRS GB/BATS 2Y 01/17/2020	3,301	4,923	0.008%
TRS GB/BATS 2Y 01/17/2020	1,761	2,626	0.004%
TRS GB/BP/ 2Y 01/17/2020	6,198	198	0.000%
TRS GB/BP/ 2Y 01/17/2020	13,121	2,393	0.004%
TRS GB/BP/ 2Y 01/17/2020	17,248	3,145	0.005%
TRS GB/BT/A 2Y 01/17/2020	102,084	(2,726)	(0.004%)
TRS GB/CRH 2Y 01/17/2020	(4,607)	480	0.001%
TRS GB/FERG 2Y 01/17/2020	(1,243)	7,204	0.012%
TRS GB/FERG 2Y 01/17/2020	(1,240)	7,187	0.012%
TRS GB/FERG 2Y 01/17/2020	(3,499)	20,280	0.033%
TRS GB/HSX 2Y 01/17/2020	23,039	(16,204)	(0.026%)
TRS GB/INF 2Y 01/17/2020	(18,348)	(3,776)	(0.006%)
TRS GB/INF 2Y 01/17/2020	(15,657)	(3,222)	(0.005%)
TRS GB/LSE 2Y 01/17/2020	1,752	403	0.001%
TRS GB/PRU 2Y 01/17/2020	6,601	(432)	(0.001%)
TRS GB/RB/ 2Y 01/17/2020	1,032	1,371	0.002%
TRS GB/RDSA 2Y 01/17/2020	(4,529)	(1,858)	(0.003%)
TRS GB/RDSA 2Y 01/17/2020	(7,020)	(2,880)	(0.005%)
TRS GB/RSA 2Y 01/17/2020	17,569	(3,707)	(0.006%)
TRS GB/SBER 2Y 01/17/2020	5,000	3,300	0.005%
TRS GB/SBER 2Y 01/17/2020	3,000	1,980	0.003%
TRS GB/SBER 2Y 01/17/2020	5,000	3,300	0.005%
TRS GB/SBER 2Y 01/17/2020	1,000	660	0.001%
TRS GB/SMIN 2Y 01/17/2020	5,624	1,099	0.002%
TRS GB/TPK 2Y 01/17/2020	13,704	(12,405)	(0.020%)
TRS GB/WEIR 2Y 01/17/2020	1,075	(1,197)	(0.002%)
TRS GB/WEIR 2Y 01/17/2020	14,346	(15,976)	(0.026%)
TRS GBCI 2Y 01/17/2020	(414)	323	0.001%
TRS GBCI 2Y 01/17/2020	(175)	136	0.000%
TRS GBCI 2Y 01/17/2020	(180)	140	0.000%
TRS GBCI 2Y 01/17/2020	(174)	136	0.000%
TRS GBCI 2Y 01/17/2020	(558)	435	0.001%
TRS GBCI 2Y 01/17/2020	(234)	183	0.000%
TRS GBCI 2Y 01/17/2020	(256)	200	0.000%
TRS GBX 2Y 01/17/2020	(700)	3,409	0.006%
TRS GBX 2Y 01/17/2020	(1,294)	6,302	0.010%
TRS GCI 2Y 01/17/2020	439	(189)	(0.000%)
TRS GCI 2Y 01/17/2020	511	(220)	(0.000%)
TRS GCI 2Y 01/17/2020	389	(167)	(0.000%)
TRS GCI 2Y 01/17/2020	2,002	(861)	(0.001%)
TRS GCI 2Y 01/17/2020	686	(295)	(0.000%)
TRS GCI 2Y 01/17/2020	853	(367)	(0.001%)
TRS GCI 2Y 01/17/2020	244	(105)	(0.000%)
TRS GCI 2Y 01/17/2020	2,051	(882)	(0.001%)
TRS GCI 2Y 01/17/2020	593	(255)	(0.000%)
TRS GCO 2Y 01/17/2020	85	310	0.001%
TRS GCO 2Y 01/17/2020	334	1,219	0.002%
TRS GCO 2Y 01/17/2020	551	2,011	0.003%
TRS GCO 2Y 01/17/2020	49	179	0.000%
TRS GCP 2Y 01/17/2020	(231)	120	0.000%
TRS GCP 2Y 01/17/2020	(269)	140	0.000%
TRS GCP 2Y 01/17/2020	(322)	167	0.000%
TRS GCP 2Y 01/17/2020	(8)	4	0.000%
TRS GCP 2Y 01/17/2020	(487)	253	0.000%
TRS GCP 2Y 01/17/2020	(293)	152	0.000%
TRS GDDY 2Y 01/17/2020	(135)	27	0.000%
TRS GDDY 2Y 01/17/2020	(56)	11	0.000%
TRS GDEN 2Y 01/17/2020	(78)	(90)	(0.000%)
TRS GDEN 2Y 01/17/2020	(363)	(421)	(0.001%)
TRS GDEN 2Y 01/17/2020	(83)	(96)	(0.000%)
TRS GE 2Y 01/17/2020	10,828	325	0.001%
TRS GHC 2Y 01/17/2020	(69)	17	0.000%
TRS GHC 2Y 01/17/2020	(3)	1	0.000%
TRS GHC 2Y 01/17/2020	(6)	2	0.000%
TRS GHC 2Y 01/17/2020	(13)	3	0.000%
TRS GHC 2Y 01/17/2020	(18)	5	0.000%
TRS GKOS 2Y 01/17/2020	(739)	(4,530)	(0.007%)
TRS GLT 2Y 01/17/2020	(176)	(136)	(0.000%)
TRS GLT 2Y 01/17/2020	(1,138)	(876)	(0.001%)
TRS GLT 2Y 01/17/2020	(1,344)	(1,035)	(0.002%)
TRS GLW 2Y 01/17/2020	2,276	(3,232)	(0.005%)

TRS GM 2Y 01/17/2020	(889)	862	0.001%
TRS GM 2Y 01/17/2020	(6,787)	6,583	0.011%
TRS GMS 2Y 01/17/2020	382	(535)	(0.001%)
TRS GMS 2Y 01/17/2020	273	(382)	(0.001%)
TRS GMS 2Y 01/17/2020	115	(161)	(0.000%)
TRS GMS 2Y 01/17/2020	688	(963)	(0.002%)
TRS GNRC 2Y 01/17/2020	348	(578)	(0.001%)
TRS GOOGL 2Y 01/17/2020	75	(1,006)	(0.002%)
TRS GOOGL 2Y 01/17/2020	50	(671)	(0.001%)
TRS GOOGL 2Y 01/17/2020	60	(805)	(0.001%)
TRS GOOS 2Y 01/17/2020	1,000	(3,070)	(0.005%)
TRS GOOS 2Y 01/17/2020	390	(1,197)	(0.002%)
TRS GOOS 2Y 01/17/2020	500	(1,535)	(0.002%)
TRS GOOS 2Y 01/17/2020	500	(1,535)	(0.002%)
TRS GOOS 2Y 01/17/2020	700	(2,149)	(0.003%)
TRS GOOS 2Y 01/17/2020	1,000	(3,070)	(0.005%)
TRS GOOS 2Y 01/17/2020	1,000	(3,070)	(0.005%)
TRS GOOS 2Y 01/17/2020	110	(338)	(0.001%)
TRS GPI 2Y 01/17/2020	(1,205)	(3,964)	(0.006%)
TRS GPK 2Y 01/17/2020	(576)	(86)	(0.000%)
TRS GPK 2Y 01/17/2020	(257)	(39)	(0.000%)
TRS GPK 2Y 01/17/2020	(949)	(142)	(0.000%)
TRS GPK 2Y 01/17/2020	(568)	(85)	(0.000%)
TRS GPK 2Y 01/17/2020	(1,483)	(222)	(0.000%)
TRS GPK 2Y 01/17/2020	(715)	(107)	(0.000%)
TRS GPK 2Y 01/17/2020	(1,579)	(237)	(0.000%)
TRS GPK 2Y 01/17/2020	(827)	(124)	(0.000%)
TRS GPN 2Y 01/17/2020	754	1,810	0.003%
TRS GPOR 2Y 01/17/2020	1,304	887	0.001%
TRS GPOR 2Y 01/17/2020	1,522	1,035	0.002%
TRS GPOR 2Y 01/17/2020	496	337	0.001%
TRS GPOR 2Y 01/17/2020	1,690	1,149	0.002%
TRS GPOR 2Y 01/17/2020	4,489	3,053	0.005%
TRS GPOR 2Y 01/17/2020	401	273	0.000%
TRS GPRE 2Y 01/17/2020	(784)	(188)	(0.000%)
TRS GPRE 2Y 01/17/2020	(588)	(141)	(0.000%)
TRS GPRE 2Y 01/17/2020	(537)	(129)	(0.000%)
TRS GPRE 2Y 01/17/2020	(840)	(202)	(0.000%)
TRS GPRE 2Y 01/17/2020	(655)	(157)	(0.000%)
TRS GPRE 2Y 01/17/2020	(915)	(220)	(0.000%)
TRS GPRE 2Y 01/17/2020	(402)	(96)	(0.000%)
TRS GRA 2Y 01/17/2020	(508)	(290)	(0.000%)
TRS GRA 2Y 01/17/2020	(143)	(82)	(0.000%)
TRS GRA 2Y 01/17/2020	(125)	(71)	(0.000%)
TRS GRA 2Y 01/17/2020	(92)	(52)	(0.000%)
TRS GRA 2Y 01/17/2020	(105)	(60)	(0.000%)
TRS GRA 2Y 01/17/2020	(215)	(123)	(0.000%)
TRS GRC 2Y 01/17/2020	132	(16)	(0.000%)
TRS GRC 2Y 01/17/2020	23	(3)	(0.000%)
TRS GRUB 2Y 01/17/2020	(149)	821	0.001%
TRS GS 2Y 01/17/2020	(1,303)	8,170	0.013%
TRS GS 2Y 01/17/2020	(568)	3,561	0.006%
TRS GSBC 2Y 01/17/2020	734	(2,635)	(0.004%)
TRS GSBC 2Y 01/17/2020	129	(463)	(0.001%)
TRS GT 2Y 01/17/2020	409	102	0.000%
TRS GT 2Y 01/17/2020	128	32	0.000%
TRS GT 2Y 01/17/2020	1,350	338	0.001%
TRS GT 2Y 01/17/2020	322	81	0.000%
TRS GT 2Y 01/17/2020	1,688	422	0.001%
TRS GTES 2Y 01/17/2020	(3,000)	3,780	0.006%
TRS GTES 2Y 01/17/2020	(2,000)	2,520	0.004%
TRS GTES 2Y 01/17/2020	(3,000)	3,780	0.006%
TRS GTN 2Y 01/17/2020	289	(312)	(0.001%)
TRS GTN 2Y 01/17/2020	499	(539)	(0.001%)
TRS GTN 2Y 01/17/2020	1,313	(1,418)	(0.002%)
TRS GTS 2Y 01/17/2020	445	(797)	(0.001%)
TRS GTS 2Y 01/17/2020	1,177	(2,107)	(0.003%)
TRS GTS 2Y 01/17/2020	83	(149)	(0.000%)
TRS GTS 2Y 01/17/2020	67	(120)	(0.000%)
TRS GTS 2Y 01/17/2020	190	(340)	(0.001%)
TRS GTS 2Y 01/17/2020	297	(532)	(0.001%)
TRS GTS 2Y 01/17/2020	311	(557)	(0.001%)
TRS GTX/W 2Y 01/17/2020	1,000	(30)	(0.000%)
TRS GVA 2Y 01/17/2020	(134)	390	0.001%
TRS GVA 2Y 01/17/2020	(606)	1,763	0.003%
TRS GVA 2Y 01/17/2020	(131)	381	0.001%
TRS GVA 2Y 01/17/2020	(169)	492	0.001%
TRS GVA 2Y 01/17/2020	(146)	425	0.001%
TRS GVA 2Y 01/17/2020	(316)	920	0.001%
TRS GVA 2Y 01/17/2020	(39)	113	0.000%
TRS GWW 2Y 01/17/2020	(646)	(2,423)	(0.004%)
TRS H 2Y 01/17/2020	(96)	(18)	(0.000%)
TRS H 2Y 01/17/2020	(93)	(18)	(0.000%)
TRS H 2Y 01/17/2020	(269)	(51)	(0.000%)
TRS H 2Y 01/17/2020	(211)	(40)	(0.000%)
TRS HAIN 2Y 01/17/2020	(353)	(201)	(0.000%)
TRS HAIN 2Y 01/17/2020	(601)	(343)	(0.001%)
TRS HAIN 2Y 01/17/2020	(431)	(246)	(0.000%)
TRS HAIN 2Y 01/17/2020	(145)	(83)	(0.000%)
TRS HAIN 2Y 01/17/2020	(286)	(163)	(0.000%)
TRS HAIN 2Y 01/17/2020	(530)	(302)	(0.000%)
TRS HAIN 2Y 01/17/2020	(59)	(34)	(0.000%)
TRS HAIN 2Y 01/17/2020	(437)	(249)	(0.000%)
TRS HAL 2Y 01/17/2020	2,000	2,660	0.004%
TRS HAL 2Y 01/17/2020	367	488	0.001%
TRS HAL 2Y 01/17/2020	3,969	5,279	0.009%
TRS HAL 2Y 01/17/2020	1,208	1,607	0.003%
TRS HAL 2Y 01/17/2020	2,000	2,660	0.004%
TRS HAL 2Y 01/17/2020	1,833	2,438	0.004%
TRS HAL 2Y 01/17/2020	4,126	5,488	0.009%

TRS HAL 2Y 01/17/2020	1,978	2,631	0.004%
TRS HAL 2Y 01/17/2020	3,545	4,715	0.008%
TRS HAS 2Y 01/17/2020	(58)	99	0.000%
TRS HAS 2Y 01/17/2020	(173)	294	0.000%
TRS HAS 2Y 01/17/2020	(215)	366	0.001%
TRS HAS 2Y 01/17/2020	(184)	313	0.001%
TRS HAS 2Y 01/17/2020	(764)	1,299	0.002%
TRS HAS 2Y 01/17/2020	(488)	830	0.001%
TRS HBI 2Y 01/17/2020	(5,774)	(1,444)	(0.002%)
TRS HBMD 2Y 01/17/2020	3,700	3,330	0.005%
TRS HCC 2Y 01/17/2020	288	518	0.001%
TRS HCC 2Y 01/17/2020	567	1,021	0.002%
TRS HCC 2Y 01/17/2020	318	572	0.001%
TRS HCC 2Y 01/17/2020	121	218	0.000%
TRS HCC 2Y 01/17/2020	132	238	0.000%
TRS HCC 2Y 01/17/2020	429	772	0.001%
TRS HCC 2Y 01/17/2020	753	1,355	0.002%
TRS HCSG 2Y 01/17/2020	(157)	(327)	(0.001%)
TRS HCSG 2Y 01/17/2020	(935)	(1,945)	(0.003%)
TRS HCSG 2Y 01/17/2020	(191)	(397)	(0.001%)
TRS HCSG 2Y 01/17/2020	(222)	(462)	(0.001%)
TRS HCSG 2Y 01/17/2020	(176)	(366)	(0.001%)
TRS HDS 2Y 01/17/2020	63	23	0.000%
TRS HDS 2Y 01/17/2020	214	77	0.000%
TRS HDS 2Y 01/17/2020	252	91	0.000%
TRS HDS 2Y 01/17/2020	94	34	0.000%
TRS HDS 2Y 01/17/2020	102	37	0.000%
TRS HDS 2Y 01/17/2020	1,025	369	0.001%
TRS HDS 2Y 01/17/2020	352	127	0.000%
TRS HE 2Y 01/17/2020	328	46	0.000%
TRS HE 2Y 01/17/2020	263	37	0.000%
TRS HE 2Y 01/17/2020	104	15	0.000%
TRS HE 2Y 01/17/2020	225	32	0.000%
TRS HE 2Y 01/17/2020	114	16	0.000%
TRS HE 2Y 01/17/2020	196	27	0.000%
TRS HE 2Y 01/17/2020	864	121	0.000%
TRS HE 2Y 01/17/2020	236	33	0.000%
TRS HEI 2Y 01/17/2020	(801)	(2,996)	(0.005%)
TRS HFC 2Y 01/17/2020	(1,662)	4,870	0.008%
TRS HFC 2Y 01/17/2020	53	(155)	(0.000%)
TRS HFC 2Y 01/17/2020	9	(26)	(0.000%)
TRS HFC 2Y 01/17/2020	37	(108)	(0.000%)
TRS HFC 2Y 01/17/2020	(1,512)	4,430	0.007%
TRS HFC 2Y 01/17/2020	127	(372)	(0.001%)
TRS HFC 2Y 01/17/2020	(1,163)	3,408	0.006%
TRS HFC 2Y 01/17/2020	1,045	(3,062)	(0.005%)
TRS HI 2Y 01/17/2020	84	(132)	(0.000%)
TRS HI 2Y 01/17/2020	199	(312)	(0.001%)
TRS HI 2Y 01/17/2020	542	(851)	(0.001%)
TRS HI 2Y 01/17/2020	294	(462)	(0.001%)
TRS HI 2Y 01/17/2020	165	(259)	(0.000%)
TRS HI 2Y 01/17/2020	70	(110)	(0.000%)
TRS HIG 2Y 01/17/2020	(56)	(50)	(0.000%)
TRS HIG 2Y 01/17/2020	(322)	(290)	(0.000%)
TRS HIG 2Y 01/17/2020	(191)	(172)	(0.000%)
TRS HII 2Y 01/17/2020	11	31	0.000%
TRS HII 2Y 01/17/2020	24	67	0.000%
TRS HII 2Y 01/17/2020	333	929	0.002%
TRS HK/2386 2Y 01/17/2020	100,000	(2,166)	(0.003%)
TRS HK/6098 2Y 01/17/2020	60,000	12,841	0.021%
TRS HL 2Y 01/17/2020	(1,451)	247	0.000%
TRS HL 2Y 01/17/2020	(8,271)	1,406	0.002%
TRS HLF 2Y 01/17/2020	33	(140)	(0.000%)
TRS HLF 2Y 01/17/2020	748	(3,172)	(0.005%)
TRS HLF 2Y 01/17/2020	198	(840)	(0.001%)
TRS HLF 2Y 01/17/2020	383	(1,624)	(0.003%)
TRS HLF 2Y 01/17/2020	84	(356)	(0.001%)
TRS HMHC 2Y 01/17/2020	5,553	833	0.001%
TRS HMHC 2Y 01/17/2020	974	146	0.000%
TRS HMHC 2Y 01/17/2020	224	34	0.000%
TRS HMSY 2Y 01/17/2020	719	(2,049)	(0.003%)
TRS HMSY 2Y 01/17/2020	796	(2,269)	(0.004%)
TRS HMSY 2Y 01/17/2020	128	(365)	(0.001%)
TRS HMSY 2Y 01/17/2020	255	(727)	(0.001%)
TRS HMSY 2Y 01/17/2020	72	(205)	(0.000%)
TRS HOG 2Y 01/17/2020	517	(486)	(0.001%)
TRS HOG 2Y 01/17/2020	1,799	(1,691)	(0.003%)
TRS HOMB 2Y 01/17/2020	(243)	350	0.001%
TRS HOME 2Y 01/17/2020	(275)	1,166	0.002%
TRS HOME 2Y 01/17/2020	(166)	704	0.001%
TRS HOME 2Y 01/17/2020	(159)	674	0.001%
TRS HOME 2Y 01/17/2020	(961)	4,075	0.007%
TRS HOME 2Y 01/17/2020	(358)	1,518	0.002%
TRS HOME 2Y 01/17/2020	(274)	1,162	0.002%
TRS HOME 2Y 01/17/2020	(169)	717	0.001%
TRS HOME 2Y 01/17/2020	(190)	806	0.001%
TRS HPE 2Y 01/17/2020	(4,000)	2,560	0.004%
TRS HPE 2Y 01/17/2020	(10,000)	6,400	0.010%
TRS HPQ 2Y 01/17/2020	(1,000)	510	0.001%
TRS HPQ 2Y 01/17/2020	(7,000)	3,570	0.006%
TRS HQY 2Y 01/17/2020	(50)	409	0.001%
TRS HRB 2Y 01/17/2020	1,242	(509)	(0.001%)
TRS HRB 2Y 01/17/2020	420	(172)	(0.000%)
TRS HRB 2Y 01/17/2020	317	(130)	(0.000%)
TRS HRB 2Y 01/17/2020	1,312	(538)	(0.001%)
TRS HRC 2Y 01/17/2020	90	146	0.000%
TRS HRC 2Y 01/17/2020	48	78	0.000%
TRS HRC 2Y 01/17/2020	67	109	0.000%
TRS HRC 2Y 01/17/2020	69	112	0.000%
TRS HRC 2Y 01/17/2020	71	115	0.000%

TRS HRL 2Y 01/17/2020	(60)	(132)	(0.000%)
TRS HRL 2Y 01/17/2020	(986)	(2,169)	(0.004%)
TRS HRL 2Y 01/17/2020	(4,883)	(10,743)	(0.017%)
TRS HRL 2Y 01/17/2020	(184)	(405)	(0.001%)
TRS HRL 2Y 01/17/2020	(217)	(477)	(0.001%)
TRS HRL 2Y 01/17/2020	(151)	(332)	(0.001%)
TRS HSC 2Y 01/17/2020	1,798	(2,895)	(0.005%)
TRS HSC 2Y 01/17/2020	315	(507)	(0.001%)
TRS HSC 2Y 01/17/2020	100	(161)	(0.000%)
TRS HSC 2Y 01/17/2020	659	(1,061)	(0.002%)
TRS HSC 2Y 01/17/2020	1,141	(1,837)	(0.003%)
TRS HSIC 2Y 01/17/2020	(1,375)	(1,128)	(0.002%)
TRS HSIC 2Y 01/17/2020	(298)	(244)	(0.000%)
TRS HSIC 2Y 01/17/2020	(808)	(663)	(0.001%)
TRS HSII 2Y 01/17/2020	252	(610)	(0.001%)
TRS HSII 2Y 01/17/2020	1,785	(4,320)	(0.007%)
TRS HSII 2Y 01/17/2020	415	(1,004)	(0.002%)
TRS HSKA 2Y 01/17/2020	(15)	(64)	(0.000%)
TRS HSKA 2Y 01/17/2020	(8)	(34)	(0.000%)
TRS HSTM 2Y 01/17/2020	253	114	0.000%
TRS HSTM 2Y 01/17/2020	41	18	0.000%
TRS HSTM 2Y 01/17/2020	67	30	0.000%
TRS HSTM 2Y 01/17/2020	315	142	0.000%
TRS HSTM 2Y 01/17/2020	89	40	0.000%
TRS HSY 2Y 01/17/2020	(1,800)	(7,272)	(0.012%)
TRS HTLD 2Y 01/17/2020	(674)	512	0.001%
TRS HTLD 2Y 01/17/2020	(305)	232	0.000%
TRS HTLD 2Y 01/17/2020	(975)	741	0.001%
TRS HTLD 2Y 01/17/2020	(391)	297	0.000%
TRS HTLD 2Y 01/17/2020	(377)	287	0.000%
TRS HTLD 2Y 01/17/2020	(196)	149	0.000%
TRS HTLD 2Y 01/17/2020	(220)	167	0.000%
TRS HTLD 2Y 01/17/2020	(363)	276	0.000%
TRS HTZ 2Y 01/17/2020	(392)	(329)	(0.001%)
TRS HTZ 2Y 01/17/2020	(528)	(444)	(0.001%)
TRS HTZ 2Y 01/17/2020	(443)	(372)	(0.001%)
TRS HTZ 2Y 01/17/2020	(402)	(338)	(0.001%)
TRS HTZ 2Y 01/17/2020	(1,200)	(1,008)	(0.002%)
TRS HTZ 2Y 01/17/2020	(754)	(633)	(0.001%)
TRS HTZ 2Y 01/17/2020	(114)	(96)	(0.000%)
TRS HTZ 2Y 01/17/2020	(132)	(111)	(0.000%)
TRS HTZ 2Y 01/17/2020	(393)	(330)	(0.001%)
TRS HUBB 2Y 01/17/2020	1,028	(5,880)	(0.010%)
TRS HUN 2Y 01/17/2020	529	(344)	(0.001%)
TRS HUN 2Y 01/17/2020	1,653	(1,074)	(0.002%)
TRS HUN 2Y 01/17/2020	154	(100)	(0.000%)
TRS HUN 2Y 01/17/2020	610	(397)	(0.001%)
TRS HUN 2Y 01/17/2020	391	(254)	(0.000%)
TRS HUN 2Y 01/17/2020	261	(170)	(0.000%)
TRS HUN 2Y 01/17/2020	349	(227)	(0.000%)
TRS HWC 2Y 01/17/2020	343	(737)	(0.001%)
TRS HY 2Y 01/17/2020	319	(150)	(0.000%)
TRS HY 2Y 01/17/2020	195	(92)	(0.000%)
TRS HY 2Y 01/17/2020	92	(43)	(0.000%)
TRS HY 2Y 01/17/2020	11	(5)	(0.000%)
TRS HZNP 2Y 01/17/2020	646	(943)	(0.002%)
TRS HZNP 2Y 01/17/2020	1,769	(2,583)	(0.004%)
TRS IBKC 2Y 01/17/2020	344	(1,648)	(0.003%)
TRS IBKC 2Y 01/17/2020	777	(3,722)	(0.006%)
TRS IBKR 2Y 01/17/2020	144	(323)	(0.001%)
TRS IBKR 2Y 01/17/2020	511	(1,145)	(0.002%)
TRS IBKR 2Y 01/17/2020	24	(54)	(0.000%)
TRS IBKR 2Y 01/17/2020	77	(172)	(0.000%)
TRS IBKR 2Y 01/17/2020	157	(352)	(0.001%)
TRS IBM 2Y 01/17/2020	(800)	(1,336)	(0.002%)
TRS IBM 2Y 01/17/2020	(1,144)	(1,910)	(0.003%)
TRS IBM 2Y 01/17/2020	(576)	(962)	(0.002%)
TRS IBM 2Y 01/17/2020	(188)	(314)	(0.001%)
TRS IBM 2Y 01/17/2020	(200)	(334)	(0.001%)
TRS IDA 2Y 01/17/2020	(345)	0	0.000%
TRS IDA 2Y 01/17/2020	(82)	0	0.000%
TRS IDA 2Y 01/17/2020	(33)	0	0.000%
TRS IDCC 2Y 01/17/2020	109	(178)	(0.000%)
TRS IDCC 2Y 01/17/2020	22	(36)	(0.000%)
TRS IDCC 2Y 01/17/2020	34	(55)	(0.000%)
TRS IDCC 2Y 01/17/2020	202	(329)	(0.001%)
TRS IDCC 2Y 01/17/2020	394	(642)	(0.001%)
TRS IDCC 2Y 01/17/2020	140	(228)	(0.000%)
TRS IDCC 2Y 01/17/2020	114	(186)	(0.000%)
TRS IDCC 2Y 01/17/2020	49	(80)	(0.000%)
TRS IDCC 2Y 01/17/2020	76	(124)	(0.000%)
TRS IDCC 2Y 01/17/2020	39	(64)	(0.000%)
TRS IE/AIBG 2Y 01/17/2020	(22,122)	2,928	0.005%
TRS IFF 2Y 01/17/2020	(132)	(554)	(0.001%)
TRS IFF 2Y 01/17/2020	(179)	(752)	(0.001%)
TRS IFF 2Y 01/17/2020	(76)	(319)	(0.001%)
TRS IFF 2Y 01/17/2020	(44)	(185)	(0.000%)
TRS IFF 2Y 01/17/2020	(133)	(559)	(0.001%)
TRS IFF 2Y 01/17/2020	(55)	(231)	(0.000%)
TRS IIVI 2Y 01/17/2020	(69)	165	0.000%
TRS IIVI 2Y 01/17/2020	(147)	351	0.001%
TRS IIVI 2Y 01/17/2020	(115)	275	0.000%
TRS INFN 2Y 01/17/2020	(1,386)	596	0.001%
TRS INFN 2Y 01/17/2020	(651)	280	0.000%
TRS INFN 2Y 01/17/2020	(1,656)	712	0.001%
TRS INFN 2Y 01/17/2020	(1,292)	556	0.001%
TRS INFN 2Y 01/17/2020	(494)	212	0.000%
TRS INFN 2Y 01/17/2020	(847)	364	0.001%
TRS INGR 2Y 01/17/2020	744	(149)	(0.000%)
TRS INGR 2Y 01/17/2020	15	(3)	(0.000%)

TRS INGR 2Y 01/17/2020	3	(1)	(0.000%)
TRS INGR 2Y 01/17/2020	30	(6)	(0.000%)
TRS INST 2Y 01/17/2020	(191)	(586)	(0.001%)
TRS INST 2Y 01/17/2020	(89)	(273)	(0.000%)
TRS INST 2Y 01/17/2020	(374)	(1,148)	(0.002%)
TRS INST 2Y 01/17/2020	(284)	(872)	(0.001%)
TRS INST 2Y 01/17/2020	(287)	(881)	(0.001%)
TRS INST 2Y 01/17/2020	(159)	(488)	(0.001%)
TRS INST 2Y 01/17/2020	(271)	(832)	(0.001%)
TRS INST 2Y 01/17/2020	(225)	(691)	(0.001%)
TRS INT 2Y 01/17/2020	(276)	218	0.000%
TRS INT 2Y 01/17/2020	(472)	373	0.001%
TRS INTC 2Y 01/17/2020	(2,141)	1,349	0.002%
TRS INTC 2Y 01/17/2020	(2,229)	1,404	0.002%
TRS INTC 2Y 01/17/2020	(3,989)	2,513	0.004%
TRS INTC 2Y 01/17/2020	(746)	(721)	(0.001%)
TRS INTC 2Y 01/17/2020	(1,000)	630	0.001%
TRS INTC 2Y 01/17/2020	(1,000)	630	0.001%
TRS INTC 2Y 01/17/2020	(1,000)	630	0.001%
TRS INTC 2Y 01/17/2020	(806)	508	0.001%
TRS INTC 2Y 01/17/2020	(400)	252	0.000%
TRS INTC 2Y 01/17/2020	(1,600)	1,008	0.002%
TRS IP 2Y 01/17/2020	1,701	1,293	0.002%
TRS IP 2Y 01/17/2020	108	82	0.000%
TRS IPAR 2Y 01/17/2020	(397)	353	0.001%
TRS IPAR 2Y 01/17/2020	(404)	360	0.001%
TRS IPG 2Y 01/17/2020	(3,821)	5,082	0.008%
TRS IPG 2Y 01/17/2020	(799)	1,063	0.002%
TRS IPG 2Y 01/17/2020	(2,969)	3,949	0.006%
TRS IPGP 2Y 01/17/2020	(146)	267	0.000%
TRS IPGP 2Y 01/17/2020	(23)	42	0.000%
TRS IPGP 2Y 01/17/2020	(24)	44	0.000%
TRS IPGP 2Y 01/17/2020	(61)	112	0.000%
TRS IPGP 2Y 01/17/2020	(53)	97	0.000%
TRS IPGP 2Y 01/17/2020	(56)	102	0.000%
TRS IPGP 2Y 01/17/2020	(76)	139	0.000%
TRS IPGP 2Y 01/17/2020	(59)	108	0.000%
TRS IPGP 2Y 01/17/2020	(75)	137	0.000%
TRS IQV 2Y 01/17/2020	(4,363)	(10,122)	(0.016%)
TRS IR 2Y 01/17/2020	(500)	(925)	(0.001%)
TRS IR 2Y 01/17/2020	456	844	0.001%
TRS IR 2Y 01/17/2020	441	816	0.001%
TRS IR 2Y 01/17/2020	(500)	(925)	(0.001%)
TRS IR 2Y 01/17/2020	(500)	(925)	(0.001%)
TRS IR 2Y 01/17/2020	(624)	(1,154)	(0.002%)
TRS IR 2Y 01/17/2020	(647)	(93)	(0.000%)
TRS IRBT 2Y 01/17/2020	(17)	119	0.000%
TRS IRDM 2Y 01/17/2020	(1,890)	(2,722)	(0.004%)
TRS IRDM 2Y 01/17/2020	(368)	(530)	(0.001%)
TRS IRDM 2Y 01/17/2020	(498)	(717)	(0.001%)
TRS IRDM 2Y 01/17/2020	(272)	(392)	(0.001%)
TRS IRDM 2Y 01/17/2020	(483)	(696)	(0.001%)
TRS IRTC 2Y 01/17/2020	(153)	2,368	0.004%
TRS IRTC 2Y 01/17/2020	(25)	387	0.001%
TRS IRTC 2Y 01/17/2020	(85)	1,316	0.002%
TRS IRTC 2Y 01/17/2020	(72)	1,115	0.002%
TRS IRTC 2Y 01/17/2020	(63)	975	0.002%
TRS IRTC 2Y 01/17/2020	(169)	2,616	0.004%
TRS IRTC 2Y 01/17/2020	(38)	588	0.001%
TRS IRTC 2Y 01/17/2020	(135)	2,090	0.003%
TRS IT 2Y 01/17/2020	(29)	(193)	(0.000%)
TRS IT/DOB 2Y 01/17/2020	(958)	1,085	0.002%
TRS IT/DOB 2Y 01/17/2020	(6,042)	6,845	0.011%
TRS IT/ENI 2Y 01/17/2020	(3,671)	(684)	(0.001%)
TRS IT/ENI 2Y 01/17/2020	(6,824)	(1,271)	(0.002%)
TRS IT/ENI 2Y 01/17/2020	(4,034)	(751)	(0.001%)
TRS IT/ENI 2Y 01/17/2020	(5,333)	(993)	(0.002%)
TRS IT/TIT 2Y 01/17/2020	(248,906)	(4,244)	(0.007%)
TRS ITCI 2Y 01/17/2020	(262)	325	0.001%
TRS ITCI 2Y 01/17/2020	(1,098)	1,362	0.002%
TRS ITCI 2Y 01/17/2020	(239)	296	0.000%
TRS ITGR 2Y 01/17/2020	551	(5,653)	(0.009%)
TRS ITGR 2Y 01/17/2020	97	(995)	(0.002%)
TRS ITGR 2Y 01/17/2020	51	(523)	(0.001%)
TRS ITRI 2Y 01/17/2020	(74)	209	0.000%
TRS ITRI 2Y 01/17/2020	(85)	241	0.000%
TRS ITRI 2Y 01/17/2020	(264)	747	0.001%
TRS ITRI 2Y 01/17/2020	(74)	209	0.000%
TRS ITW 2Y 01/17/2020	358	125	0.000%
TRS ITW 2Y 01/17/2020	1,998	699	0.001%
TRS ITW 2Y 01/17/2020	883	309	0.000%
TRS IVZ 2Y 01/17/2020	(519)	244	0.000%
TRS IVZ 2Y 01/17/2020	(343)	161	0.000%
TRS IVZ 2Y 01/17/2020	(272)	128	0.000%
TRS IVZ 2Y 01/17/2020	(406)	191	0.000%
TRS IVZ 2Y 01/17/2020	(600)	282	0.000%
TRS IVZ 2Y 01/17/2020	(565)	266	0.000%
TRS IVZ 2Y 01/17/2020	(1,161)	546	0.001%
TRS JBHT 2Y 01/17/2020	830	(1,668)	(0.003%)
TRS JBHT 2Y 01/17/2020	222	(446)	(0.001%)
TRS JBL 2Y 01/17/2020	348	(202)	(0.000%)
TRS JBL 2Y 01/17/2020	273	(158)	(0.000%)
TRS JBL 2Y 01/17/2020	206	(119)	(0.000%)
TRS JBL 2Y 01/17/2020	237	(137)	(0.000%)
TRS JBL 2Y 01/17/2020	221	(128)	(0.000%)
TRS JBL 2Y 01/17/2020	435	(252)	(0.000%)
TRS JBL 2Y 01/17/2020	345	(200)	(0.000%)
TRS JBL 2Y 01/17/2020	1,236	(717)	(0.001%)
TRS JBLU 2Y 01/17/2020	22	(8)	(0.000%)
TRS JBLU 2Y 01/17/2020	1,817	(690)	(0.001%)

TRS JBLU 2Y 01/17/2020	617	(234)	(0.000%)
TRS JBLU 2Y 01/17/2020	277	(105)	(0.000%)
TRS JCI 2Y 01/17/2020	(4,471)	(4,963)	(0.008%)
TRS JCI 2Y 01/17/2020	(6,216)	(6,900)	(0.011%)
TRS JCOM 2Y 01/17/2020	93	123	0.000%
TRS JCOM 2Y 01/17/2020	15	20	0.000%
TRS JCOM 2Y 01/17/2020	181	239	0.000%
TRS JCOM 2Y 01/17/2020	53	70	0.000%
TRS JCOM 2Y 01/17/2020	112	148	0.000%
TRS JCOM 2Y 01/17/2020	65	86	0.000%
TRS JCOM 2Y 01/17/2020	33	44	0.000%
TRS JJOFF 2Y 01/17/2020	1,500	(525)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	(350)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	(350)	(0.001%)
TRS JJOFF 2Y 01/17/2020	500	(175)	(0.000%)
TRS JJOFF 2Y 01/17/2020	1,000	(350)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	(350)	(0.001%)
TRS JJOFF 2Y 01/17/2020	2,500	(875)	(0.001%)
TRS JJOFF 2Y 01/17/2020	2,000	(700)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	(350)	(0.001%)
TRS JKHY 2Y 01/17/2020	(1,013)	(1,520)	(0.002%)
TRS JKHY 2Y 01/17/2020	(784)	(2,623)	(0.004%)
TRS JNJ 2Y 01/17/2020	1,299	2,845	0.005%
TRS JNJ 2Y 01/17/2020	975	2,135	0.003%
TRS JNJ 2Y 01/17/2020	389	852	0.001%
TRS JNJ 2Y 01/17/2020	1,291	2,827	0.005%
TRS JNJ 2Y 01/17/2020	1,514	3,316	0.005%
TRS JNPR 2Y 01/17/2020	48	(18)	(0.000%)
TRS JNPR 2Y 01/17/2020	7,141	(2,642)	(0.004%)
TRS JNPR 2Y 01/17/2020	297	(110)	(0.000%)
TRS JNPR 2Y 01/17/2020	365	(135)	(0.000%)
TRS JNPR 2Y 01/17/2020	138	(51)	(0.000%)
TRS JNPR 2Y 01/17/2020	362	(134)	(0.000%)
TRS JNPR 2Y 01/17/2020	296	(110)	(0.000%)
TRS JNPR 2Y 01/17/2020	120	(44)	(0.000%)
TRS JNPR 2Y 01/17/2020	396	(147)	(0.000%)
TRS JNPR 2Y 01/17/2020	857	(317)	(0.001%)
TRS JNPR 2Y 01/17/2020	132	(49)	(0.000%)
TRS JP/2170 2Y 01/20/2020	(10,000)	(1,624)	(0.003%)
TRS JP/2229 2Y 01/20/2020	(1,400)	480	0.001%
TRS JP/2229 2Y 01/20/2020	(4,700)	1,611	0.003%
TRS JP/2371 2Y 01/20/2020	(2,600)	(1,736)	(0.003%)
TRS JP/2371 2Y 01/20/2020	(3,000)	(2,003)	(0.003%)
TRS JP/2427 2Y 01/20/2020	5,000	1,489	0.002%
TRS JP/2484 2Y 01/20/2020	700	(2,735)	(0.004%)
TRS JP/2484 2Y 01/20/2020	1,000	(3,907)	(0.006%)
TRS JP/2484 2Y 01/20/2020	3,000	(11,721)	(0.019%)
TRS JP/2484 2Y 01/20/2020	300	(1,172)	(0.002%)
TRS JP/2484 2Y 01/20/2020	1,000	(3,907)	(0.006%)
TRS JP/2484 2Y 01/20/2020	200	(781)	(0.001%)
TRS JP/2484 2Y 01/20/2020	400	(1,563)	(0.003%)
TRS JP/2484 2Y 01/20/2020	1,000	(3,907)	(0.006%)
TRS JP/2502 2Y 01/20/2020	(3,200)	(7,016)	(0.011%)
TRS JP/2502 2Y 01/20/2020	(5,400)	(11,840)	(0.019%)
TRS JP/2782 2Y 01/20/2020	2,400	(1,408)	(0.002%)
TRS JP/2782 2Y 01/20/2020	4,800	(2,815)	(0.005%)
TRS JP/2802 2Y 01/20/2020	(16,200)	(3,435)	(0.006%)
TRS JP/2914 2Y 01/20/2020	(6,100)	3,811	0.006%
TRS JP/3046 2Y 01/20/2020	900	1,056	0.002%
TRS JP/3287 2Y 01/20/2020	20	2,707	0.004%
TRS JP/3287 2Y 01/20/2020	19	2,572	0.004%
TRS JP/3382 2Y 01/20/2020	(3,800)	9,335	0.015%
TRS JP/3471 2Y 01/20/2020	93	4,615	0.007%
TRS JP/3471 2Y 01/20/2020	72	3,573	0.006%
TRS JP/4151 2Y 01/20/2020	2,100	1,099	0.002%
TRS JP/4385 2Y 01/20/2020	1,700	3,680	0.006%
TRS JP/4385 2Y 01/20/2020	2,000	(9)	(0.000%)
TRS JP/4385 2Y 01/20/2020	1,600	4,539	0.007%
TRS JP/4452 2Y 01/20/2020	(1,500)	(731)	(0.001%)
TRS JP/4452 2Y 01/20/2020	(1,300)	(633)	(0.001%)
TRS JP/4502 2Y 01/20/2020	(3,700)	9,014	0.015%
TRS JP/4523 2Y 01/20/2020	(2,900)	(234)	(0.000%)
TRS JP/4528 2Y 01/20/2020	(15,800)	20,172	0.033%
TRS JP/4568 2Y 01/20/2020	3,200	19,403	0.031%
TRS JP/4568 2Y 01/20/2020	9,900	60,027	0.097%
TRS JP/4578 2Y 01/20/2020	1,100	(3,494)	(0.006%)
TRS JP/4680 2Y 01/20/2020	3,100	(364)	(0.001%)
TRS JP/4751 2Y 01/20/2020	500	1,579	0.003%
TRS JP/4751 2Y 01/20/2020	1,000	3,158	0.005%
TRS JP/4911 2Y 01/20/2020	2,200	4,625	0.007%
TRS JP/4911 2Y 01/20/2020	1,200	2,523	0.004%
TRS JP/4911 2Y 01/20/2020	500	1,051	0.002%
TRS JP/5401 2Y 01/20/2020	(9,200)	1,702	0.003%
TRS JP/5401 2Y 01/20/2020	(2,300)	425	0.001%
TRS JP/5411 2Y 01/20/2020	2,500	(1,353)	(0.002%)
TRS JP/5486 2Y 01/20/2020	21,200	(5,875)	(0.009%)
TRS JP/5486 2Y 01/20/2020	3,300	(804)	(0.001%)
TRS JP/5713 2Y 01/20/2020	1,800	1,510	0.002%
TRS JP/5713 2Y 01/20/2020	500	420	0.001%
TRS JP/6028 2Y 01/20/2020	1,400	5,053	0.008%
TRS JP/6273 2Y 01/20/2020	400	11,224	0.018%
TRS JP/6367 2Y 01/20/2020	700	3,035	0.005%
TRS JP/6383 2Y 01/20/2020	(3,400)	(5,829)	(0.009%)
TRS JP/6501 2Y 01/20/2020	(9,400)	(16,200)	(0.026%)
TRS JP/6501 2Y 01/20/2020	(3,200)	(5,515)	(0.009%)
TRS JP/6503 2Y 01/20/2020	15,500	3,217	0.005%
TRS JP/6594 2Y 01/20/2020	(700)	(5,432)	(0.009%)
TRS JP/6594 2Y 01/20/2020	(1,000)	(7,760)	(0.013%)
TRS JP/6594 2Y 01/20/2020	(600)	(4,656)	(0.008%)
TRS JP/6594 2Y 01/20/2020	(600)	(4,656)	(0.008%)

TRS JP/6645 2Y 01/20/2020	(3,600)	(303)	(0.000%)
TRS JP/6752 2Y 01/20/2020	30,800	(2,890)	(0.005%)
TRS JP/6806 2Y 01/20/2020	(700)	(1,263)	(0.002%)
TRS JP/6806 2Y 01/20/2020	(1,000)	(1,805)	(0.003%)
TRS JP/6869 2Y 01/20/2020	(1,100)	3,464	0.006%
TRS JP/6869 2Y 01/20/2020	(1,300)	4,094	0.007%
TRS JP/6954 2Y 01/20/2020	1,900	(257)	(0.000%)
TRS JP/6954 2Y 01/20/2020	400	(54)	(0.000%)
TRS JP/7267 2Y 01/20/2020	(2,000)	1,119	0.002%
TRS JP/7267 2Y 01/20/2020	(5,800)	3,245	0.005%
TRS JP/7267 2Y 01/20/2020	(4,500)	2,517	0.004%
TRS JP/7267 2Y 01/20/2020	(4,600)	2,573	0.004%
TRS JP/7267 2Y 01/20/2020	(4,900)	2,741	0.004%
TRS JP/7532 2Y 01/20/2020	900	1,705	0.003%
TRS JP/7936 2Y 01/20/2020	10,300	6,691	0.011%
TRS JP/7956 2Y 01/20/2020	1,300	(724)	(0.001%)
TRS JP/8028 2Y 01/20/2020	(2,800)	9,322	0.015%
TRS JP/8028 2Y 01/20/2020	(4,800)	15,981	0.026%
TRS JP/8028 2Y 01/20/2020	(4,000)	13,318	0.022%
TRS JP/8630 2Y 01/20/2020	1,400	1,592	0.003%
TRS JP/8725 2Y 01/20/2020	(1,700)	(951)	(0.002%)
TRS JP/8802 2Y 01/20/2020	(2,400)	(54)	(0.000%)
TRS JP/8802 2Y 01/20/2020	(1,900)	(43)	(0.000%)
TRS JP/8803 2Y 01/20/2020	3,500	(442)	(0.001%)
TRS JP/9020 2Y 01/20/2020	(1,400)	632	0.001%
TRS JP/9064 2Y 01/20/2020	(1,500)	1,029	0.002%
TRS JP/9064 2Y 01/20/2020	(2,200)	1,509	0.002%
TRS JP/9433 2Y 01/20/2020	(4,600)	7,201	0.012%
TRS JP/9433 2Y 01/20/2020	(2,100)	3,287	0.005%
TRS JP/9433 2Y 01/20/2020	(4,400)	6,888	0.011%
TRS JP/9434 2Y 01/20/2020	16,300	(13,531)	(0.022%)
TRS JP/9437 2Y 01/20/2020	3,300	(1,757)	(0.003%)
TRS JP/9437 2Y 01/20/2020	3,200	(1,704)	(0.003%)
TRS JP/9437 2Y 01/20/2020	3,000	(1,597)	(0.003%)
TRS JP/9783 2Y 01/20/2020	3,000	54	0.000%
TRS JP/9783 2Y 01/20/2020	2,500	45	0.000%
TRS JP/9983 2Y 01/20/2020	600	(7,904)	(0.013%)
TRS JP/9983 2Y 01/20/2020	200	(2,635)	(0.004%)
TRS JWN 2Y 01/17/2020	(2,100)	(1,344)	(0.002%)
TRS K 2Y 01/17/2020	(3,054)	(9,498)	(0.015%)
TRS KAI 2Y 01/17/2020	172	(150)	(0.000%)
TRS KEM 2Y 01/17/2020	297	(431)	(0.001%)
TRS KEM 2Y 01/17/2020	383	(555)	(0.001%)
TRS KEM 2Y 01/17/2020	826	(1,198)	(0.002%)
TRS KEX 2Y 01/17/2020	(153)	(193)	(0.000%)
TRS KEX 2Y 01/17/2020	(484)	(610)	(0.001%)
TRS KEX 2Y 01/17/2020	(321)	(404)	(0.001%)
TRS KEX 2Y 01/17/2020	(25)	(32)	(0.000%)
TRS KEX 2Y 01/17/2020	(218)	(275)	(0.000%)
TRS KEX 2Y 01/17/2020	(31)	(39)	(0.000%)
TRS KEY 2Y 01/17/2020	241	(393)	(0.001%)
TRS KEY 2Y 01/17/2020	3,185	(5,192)	(0.008%)
TRS KEY 2Y 01/17/2020	4	(7)	(0.000%)
TRS KEY 2Y 01/17/2020	147	(240)	(0.000%)
TRS KFRC 2Y 01/17/2020	397	(199)	(0.000%)
TRS KFRC 2Y 01/17/2020	717	(359)	(0.001%)
TRS KFRC 2Y 01/17/2020	47	(24)	(0.000%)
TRS KFRC 2Y 01/17/2020	119	(60)	(0.000%)
TRS KFRC 2Y 01/17/2020	203	(102)	(0.000%)
TRS KFRC 2Y 01/17/2020	44	(22)	(0.000%)
TRS KFY 2Y 01/17/2020	40	(86)	(0.000%)
TRS KFY 2Y 01/17/2020	197	(422)	(0.001%)
TRS KFY 2Y 01/17/2020	244	(522)	(0.001%)
TRS KFY 2Y 01/17/2020	50	(107)	(0.000%)
TRS KFY 2Y 01/17/2020	146	(312)	(0.001%)
TRS KFY 2Y 01/17/2020	378	(809)	(0.001%)
TRS KFY 2Y 01/17/2020	593	(1,269)	(0.002%)
TRS KHC 2Y 01/17/2020	(2,263)	(1,267)	(0.002%)
TRS KHC 2Y 01/17/2020	(7,955)	(4,455)	(0.007%)
TRS KHC 2Y 01/17/2020	(8,081)	(4,525)	(0.007%)
TRS KKR 2Y 01/17/2020	5,419	(3,631)	(0.006%)
TRS KLAC 2Y 01/17/2020	837	(176)	(0.000%)
TRS KLAC 2Y 01/17/2020	338	(71)	(0.000%)
TRS KMB 2Y 01/17/2020	2,316	8,592	0.014%
TRS KMB 2Y 01/17/2020	260	965	0.002%
TRS KMT 2Y 01/17/2020	36	17	0.000%
TRS KN 2Y 01/17/2020	(228)	(52)	(0.000%)
TRS KN 2Y 01/17/2020	(547)	(126)	(0.000%)
TRS KN 2Y 01/17/2020	(533)	(123)	(0.000%)
TRS KN 2Y 01/17/2020	(318)	(73)	(0.000%)
TRS KN 2Y 01/17/2020	(514)	(118)	(0.000%)
TRS KN 2Y 01/17/2020	(445)	(102)	(0.000%)
TRS KN 2Y 01/17/2020	(1,406)	(323)	(0.001%)
TRS KNSL 2Y 01/17/2020	(33)	24	0.000%
TRS KNSL 2Y 01/17/2020	(46)	34	0.000%
TRS KNSL 2Y 01/17/2020	(6)	4	0.000%
TRS KOP 2Y 01/17/2020	(472)	38	0.000%
TRS KOP 2Y 01/17/2020	(500)	40	0.000%
TRS KOP 2Y 01/17/2020	(857)	69	0.000%
TRS KOP 2Y 01/17/2020	(247)	20	0.000%
TRS KOP 2Y 01/17/2020	(233)	19	0.000%
TRS KOS 2Y 01/17/2020	(1,559)	(468)	(0.001%)
TRS KOS 2Y 01/17/2020	(1,691)	(507)	(0.001%)
TRS KOS 2Y 01/17/2020	(295)	(89)	(0.000%)
TRS KOS 2Y 01/17/2020	(122)	(37)	(0.000%)
TRS KR 2Y 01/17/2020	1,130	271	0.000%
TRS KR 2Y 01/17/2020	4,279	1,027	0.002%
TRS KR 2Y 01/17/2020	1,130	271	0.000%
TRS KR 2Y 01/17/2020	903	217	0.000%
TRS KR 2Y 01/17/2020	1,130	271	0.000%

TRS KR 2Y 01/17/2020	1,158	278	0.000%
TRS KR/005930 2Y 01/17/2020	1,500	705	0.001%
TRS KR/005930 2Y 01/17/2020	1,500	705	0.001%
TRS KR/005930 2Y 01/17/2020	1,000	470	0.001%
TRS KRA 2Y 01/17/2020	300	(228)	(0.000%)
TRS KRA 2Y 01/17/2020	193	(147)	(0.000%)
TRS KRA 2Y 01/17/2020	65	(49)	(0.000%)
TRS KRA 2Y 01/17/2020	808	(614)	(0.001%)
TRS KRA 2Y 01/17/2020	168	(128)	(0.000%)
TRS KRA 2Y 01/17/2020	289	(220)	(0.000%)
TRS KRA 2Y 01/17/2020	547	(416)	(0.001%)
TRS KRA 2Y 01/17/2020	160	(122)	(0.000%)
TRS KRA 2Y 01/17/2020	195	(148)	(0.000%)
TRS KRA 2Y 01/17/2020	207	(157)	(0.000%)
TRS KRA 2Y 01/17/2020	173	(131)	(0.000%)
TRS KRN 2Y 01/17/2020	186	(56)	(0.000%)
TRS KRN 2Y 01/17/2020	2,731	(819)	(0.001%)
TRS KRN 2Y 01/17/2020	677	(203)	(0.000%)
TRS KRN 2Y 01/17/2020	512	(154)	(0.000%)
TRS KRO 2Y 01/17/2020	105	23	0.000%
TRS KRO 2Y 01/17/2020	598	132	0.000%
TRS KRO 2Y 01/17/2020	919	202	0.000%
TRS KSS 2Y 01/17/2020	135	107	0.000%
TRS KSS 2Y 01/17/2020	(500)	(395)	(0.001%)
TRS KSS 2Y 01/17/2020	78	62	0.000%
TRS KSS 2Y 01/17/2020	(1,000)	(790)	(0.001%)
TRS KSS 2Y 01/17/2020	117	92	0.000%
TRS KSS 2Y 01/17/2020	15	12	0.000%
TRS KSS 2Y 01/17/2020	172	136	0.000%
TRS KSU 2Y 01/17/2020	2,743	4,060	0.007%
TRS KTOS 2Y 01/17/2020	(1,951)	(332)	(0.001%)
TRS KTOS 2Y 01/17/2020	(234)	(40)	(0.000%)
TRS KTOS 2Y 01/17/2020	(756)	(129)	(0.000%)
TRS KTOS 2Y 01/17/2020	(541)	(92)	(0.000%)
TRS KTOS 2Y 01/17/2020	(330)	(56)	(0.000%)
TRS LABL 2Y 01/17/2020	(163)	20	0.000%
TRS LABL 2Y 01/17/2020	(123)	15	0.000%
TRS LABL 2Y 01/17/2020	(23)	3	0.000%
TRS LABL 2Y 01/17/2020	(290)	35	0.000%
TRS LABL 2Y 01/17/2020	(272)	33	0.000%
TRS LABL 2Y 01/17/2020	(36)	4	0.000%
TRS LABL 2Y 01/17/2020	(106)	13	0.000%
TRS LABL 2Y 01/17/2020	(370)	44	0.000%
TRS LAUR 2Y 01/17/2020	(4,002)	480	0.001%
TRS LAUR 2Y 01/17/2020	(1,323)	159	0.000%
TRS LB 2Y 01/17/2020	(3,821)	(3,821)	(0.006%)
TRS LB 2Y 01/17/2020	(1,621)	(1,621)	(0.003%)
TRS LBRT 2Y 01/17/2020	4,000	(800)	(0.001%)
TRS LBRT 2Y 01/17/2020	2,000	(400)	(0.001%)
TRS LBRT 2Y 01/17/2020	2,000	(400)	(0.001%)
TRS LCII 2Y 01/17/2020	(135)	367	0.001%
TRS LCII 2Y 01/17/2020	(95)	258	0.000%
TRS LCII 2Y 01/17/2020	(153)	416	0.001%
TRS LCII 2Y 01/17/2020	(22)	60	0.000%
TRS LCII 2Y 01/17/2020	(58)	158	0.000%
TRS LCII 2Y 01/17/2020	(123)	335	0.001%
TRS LCII 2Y 01/17/2020	(215)	585	0.001%
TRS LCII 2Y 01/17/2020	(101)	275	0.000%
TRS LCII 2Y 01/17/2020	(109)	296	0.000%
TRS LEG 2Y 01/17/2020	(418)	326	0.001%
TRS LEG 2Y 01/17/2020	(1,690)	1,318	0.002%
TRS LEG 2Y 01/17/2020	(11)	9	0.000%
TRS LFUS 2Y 01/17/2020	(54)	468	0.001%
TRS LFUS 2Y 01/17/2020	(13)	113	0.000%
TRS LFUS 2Y 01/17/2020	(33)	286	0.000%
TRS LFUS 2Y 01/17/2020	(13)	113	0.000%
TRS LFUS 2Y 01/17/2020	(18)	156	0.000%
TRS LFUS 2Y 01/17/2020	(87)	753	0.001%
TRS LFUS 2Y 01/17/2020	(106)	918	0.001%
TRS LFUS 2Y 01/17/2020	(41)	355	0.001%
TRS LFUS 2Y 01/17/2020	(75)	650	0.001%
TRS LFUS 2Y 01/17/2020	(15)	130	0.000%
TRS LHCG 2Y 01/17/2020	(362)	51	0.000%
TRS LHCG 2Y 01/17/2020	(87)	12	0.000%
TRS LHCG 2Y 01/17/2020	(79)	11	0.000%
TRS LHCG 2Y 01/17/2020	(135)	19	0.000%
TRS LHCG 2Y 01/17/2020	(45)	6	0.000%
TRS LHCG 2Y 01/17/2020	(95)	13	0.000%
TRS LKQ 2Y 01/17/2020	(265)	(138)	(0.000%)
TRS LKQ 2Y 01/17/2020	(251)	(131)	(0.000%)
TRS LKQ 2Y 01/17/2020	(153)	(80)	(0.000%)
TRS LKQ 2Y 01/17/2020	(621)	(323)	(0.001%)
TRS LKQ 2Y 01/17/2020	(537)	(279)	(0.000%)
TRS LL 2Y 01/17/2020	(2,000)	140	0.000%
TRS LL 2Y 01/17/2020	(2,000)	140	0.000%
TRS LL 2Y 01/17/2020	(4,000)	280	0.000%
TRS LL 2Y 01/17/2020	(4,000)	280	0.000%
TRS LLY 2Y 01/17/2020	1,291	9,695	0.016%
TRS LMAT 2Y 01/17/2020	(21)	6	0.000%
TRS LMAT 2Y 01/17/2020	(118)	32	0.000%
TRS LNC 2Y 01/17/2020	211	(848)	(0.001%)
TRS LNC 2Y 01/17/2020	451	(1,813)	(0.003%)
TRS LNC 2Y 01/17/2020	316	(1,270)	(0.002%)
TRS LNC 2Y 01/17/2020	122	(490)	(0.001%)
TRS LNC 2Y 01/17/2020	333	(1,339)	(0.002%)
TRS LNN 2Y 01/17/2020	(9)	(19)	(0.000%)
TRS LNN 2Y 01/17/2020	(50)	(107)	(0.000%)
TRS LNN 2Y 01/17/2020	(409)	(871)	(0.001%)
TRS LNN 2Y 01/17/2020	(501)	(1,067)	(0.002%)
TRS LNT 2Y 01/17/2020	(1,973)	533	0.001%



TRS LNTH 2Y 01/17/2020	153	58	0.000%
TRS LNTH 2Y 01/17/2020	356	135	0.000%
TRS LOCO 2Y 01/17/2020	262	42	0.000%
TRS LOGM 2Y 01/17/2020	120	(227)	(0.000%)
TRS LOGM 2Y 01/17/2020	154	(291)	(0.000%)
TRS LOGM 2Y 01/17/2020	267	(505)	(0.001%)
TRS LOGM 2Y 01/17/2020	118	(223)	(0.000%)
TRS LOGM 2Y 01/17/2020	101	(191)	(0.000%)
TRS LOGM 2Y 01/17/2020	155	(293)	(0.000%)
TRS LORL 2Y 01/17/2020	(109)	258	0.000%
TRS LORL 2Y 01/17/2020	(938)	2,223	0.004%
TRS LORL 2Y 01/17/2020	(165)	391	0.001%
TRS LORL 2Y 01/17/2020	(252)	597	0.001%
TRS LORL 2Y 01/17/2020	(70)	166	0.000%
TRS LOW 2Y 01/17/2020	(848)	(7,912)	(0.013%)
TRS LOW 2Y 01/17/2020	(700)	(6,531)	(0.011%)
TRS LPLA 2Y 01/17/2020	682	(3,335)	(0.005%)
TRS LPLA 2Y 01/17/2020	353	(1,726)	(0.003%)
TRS LPLA 2Y 01/17/2020	169	(826)	(0.001%)
TRS LPSN 2Y 01/17/2020	(363)	(185)	(0.000%)
TRS LPSN 2Y 01/17/2020	(89)	(45)	(0.000%)
TRS LPX 2Y 01/17/2020	165	(41)	(0.000%)
TRS LPX 2Y 01/17/2020	140	(35)	(0.000%)
TRS LPX 2Y 01/17/2020	153	(38)	(0.000%)
TRS LPX 2Y 01/17/2020	708	(177)	(0.000%)
TRS LPX 2Y 01/17/2020	565	(141)	(0.000%)
TRS LPX 2Y 01/17/2020	507	(127)	(0.000%)
TRS LPX 2Y 01/17/2020	698	(175)	(0.000%)
TRS LPX 2Y 01/17/2020	364	(91)	(0.000%)
TRS LRCX 2Y 01/17/2020	1,016	(3,434)	(0.006%)
TRS LRN 2Y 01/17/2020	287	100	0.000%
TRS LRN 2Y 01/17/2020	105	37	0.000%
TRS LRN 2Y 01/17/2020	209	73	0.000%
TRS LRN 2Y 01/17/2020	1,628	570	0.001%
TRS LRN 2Y 01/17/2020	155	54	0.000%
TRS LRN 2Y 01/17/2020	491	172	0.000%
TRS LSTR 2Y 01/17/2020	71	9	0.000%
TRS LSTR 2Y 01/17/2020	69	8	0.000%
TRS LSTR 2Y 01/17/2020	97	12	0.000%
TRS LSTR 2Y 01/17/2020	118	14	0.000%
TRS LSTR 2Y 01/17/2020	77	9	0.000%
TRS LSTR 2Y 01/17/2020	61	7	0.000%
TRS LSTR 2Y 01/17/2020	130	16	0.000%
TRS LSTR 2Y 01/17/2020	128	15	0.000%
TRS LSTR 2Y 01/17/2020	76	9	0.000%
TRS LTHM 2Y 01/17/2020	(135)	42	0.000%
TRS LTHM 2Y 01/17/2020	(186)	58	0.000%
TRS LTHM 2Y 01/17/2020	(664)	206	0.000%
TRS LTHM 2Y 01/17/2020	(15)	5	0.000%
TRS LZB 2Y 01/17/2020	37	(26)	(0.000%)
TRS LZB 2Y 01/17/2020	265	(186)	(0.000%)
TRS LZB 2Y 01/17/2020	353	(247)	(0.000%)
TRS LZB 2Y 01/17/2020	99	(69)	(0.000%)
TRS LZB 2Y 01/17/2020	966	(676)	(0.001%)
TRS M 2Y 01/17/2020	(1,000)	(320)	(0.001%)
TRS M 2Y 01/17/2020	432	138	0.000%
TRS M 2Y 01/17/2020	(1,000)	(320)	(0.001%)
TRS M 2Y 01/17/2020	(700)	(224)	(0.000%)
TRS M 2Y 01/17/2020	(400)	(128)	(0.000%)
TRS M 2Y 01/17/2020	(1,000)	(320)	(0.001%)
TRS M 2Y 01/17/2020	(700)	(224)	(0.000%)
TRS MA 2Y 01/17/2020	400	1,712	0.003%
TRS MAA 2Y 01/17/2020	(1,078)	(1,789)	(0.003%)
TRS MATW 2Y 01/17/2020	(3)	2	0.000%
TRS MATW 2Y 01/17/2020	(972)	505	0.001%
TRS MATX 2Y 01/17/2020	(318)	127	0.000%
TRS MATX 2Y 01/17/2020	(7)	3	0.000%
TRS MBI 2Y 01/17/2020	641	(500)	(0.001%)
TRS MBI 2Y 01/17/2020	7,960	(6,209)	(0.010%)
TRS MBI 2Y 01/17/2020	407	(317)	(0.001%)
TRS MBUU 2Y 01/17/2020	80	(192)	(0.000%)
TRS MCD 2Y 01/17/2020	1,037	4,739	0.008%
TRS MCD 2Y 01/17/2020	451	2,061	0.003%
TRS MCHP 2Y 01/17/2020	500	(1,570)	(0.003%)
TRS MCHP 2Y 01/17/2020	2,000	(6,280)	(0.010%)
TRS MCK 2Y 01/17/2020	(1,127)	2,479	0.004%
TRS MCK 2Y 01/17/2020	67	(147)	(0.000%)
TRS MCK 2Y 01/17/2020	(718)	1,580	0.003%
TRS MCK 2Y 01/17/2020	62	(136)	(0.000%)
TRS MCK 2Y 01/17/2020	102	(224)	(0.000%)
TRS MCK 2Y 01/17/2020	66	(145)	(0.000%)
TRS MCK 2Y 01/17/2020	377	(829)	(0.001%)
TRS MCRI 2Y 01/17/2020	(1,373)	(796)	(0.001%)
TRS MCRN 2Y 01/17/2020	970	(1,872)	(0.003%)
TRS MD 2Y 01/17/2020	(322)	924	0.001%
TRS MDCO 2Y 01/17/2020	(539)	(442)	(0.001%)
TRS MDP 2Y 01/17/2020	(54)	116	0.000%
TRS MDP 2Y 01/17/2020	(135)	289	0.000%
TRS MDP 2Y 01/17/2020	(33)	71	0.000%
TRS MDP 2Y 01/17/2020	(207)	443	0.001%
TRS MDP 2Y 01/17/2020	(42)	90	0.000%
TRS MDRX 2Y 01/17/2020	213	(232)	(0.000%)
TRS MDRX 2Y 01/17/2020	120	(131)	(0.000%)
TRS MDRX 2Y 01/17/2020	1,271	(1,385)	(0.002%)
TRS MDRX 2Y 01/17/2020	620	(676)	(0.001%)
TRS MDRX 2Y 01/17/2020	526	(573)	(0.001%)
TRS MDRX 2Y 01/17/2020	1,316	(1,434)	(0.002%)
TRS MDRX 2Y 01/17/2020	292	(318)	(0.001%)
TRS MDRX 2Y 01/17/2020	2,022	(2,204)	(0.004%)
TRS MDRX 2Y 01/17/2020	526	(573)	(0.001%)

TRS MDSO 2Y 01/17/2020	(107)	318	0.001%
TRS MDSO 2Y 01/17/2020	(188)	558	0.001%
TRS MDSO 2Y 01/17/2020	(137)	407	0.001%
TRS MDSO 2Y 01/17/2020	(115)	342	0.001%
TRS MDSO 2Y 01/17/2020	(52)	154	0.000%
TRS MDSO 2Y 01/17/2020	(310)	921	0.001%
TRS MDSO 2Y 01/17/2020	(127)	377	0.001%
TRS MDSO 2Y 01/17/2020	(76)	226	0.000%
TRS MDT 2Y 01/17/2020	108	(293)	(0.000%)
TRS MDT 2Y 01/17/2020	257	(696)	(0.001%)
TRS MDT 2Y 01/17/2020	50	(136)	(0.000%)
TRS MDT 2Y 01/17/2020	27	(73)	(0.000%)
TRS MDT 2Y 01/17/2020	414	(1,122)	(0.002%)
TRS MDT 2Y 01/17/2020	124	(336)	(0.001%)
TRS MEDP 2Y 01/17/2020	211	882	0.001%
TRS MEDP 2Y 01/17/2020	150	627	0.001%
TRS MEDP 2Y 01/17/2020	336	1,404	0.002%
TRS MEDP 2Y 01/17/2020	411	1,718	0.003%
TRS MEDP 2Y 01/17/2020	33	138	0.000%
TRS MEDP 2Y 01/17/2020	155	648	0.001%
TRS MEDP 2Y 01/17/2020	100	418	0.001%
TRS MGEE 2Y 01/17/2020	(96)	(170)	(0.000%)
TRS MGEE 2Y 01/17/2020	(118)	(209)	(0.000%)
TRS MGEE 2Y 01/17/2020	(546)	(966)	(0.002%)
TRS MGEE 2Y 01/17/2020	(134)	(237)	(0.000%)
TRS MGEE 2Y 01/17/2020	(125)	(221)	(0.000%)
TRS MGLN 2Y 01/17/2020	14	20	0.000%
TRS MGLN 2Y 01/17/2020	447	648	0.001%
TRS MGLN 2Y 01/17/2020	374	542	0.001%
TRS MGM 2Y 01/17/2020	5,739	(2,066)	(0.003%)
TRS MGM 2Y 01/17/2020	1,189	(428)	(0.001%)
TRS MGPI 2Y 01/17/2020	(186)	(50)	(0.000%)
TRS MGPI 2Y 01/17/2020	(81)	(22)	(0.000%)
TRS MGPI 2Y 01/17/2020	(173)	(47)	(0.000%)
TRS MGPI 2Y 01/17/2020	(344)	(93)	(0.000%)
TRS MGPI 2Y 01/17/2020	(134)	(36)	(0.000%)
TRS MGPI 2Y 01/17/2020	(140)	(38)	(0.000%)
TRS MGPI 2Y 01/17/2020	(98)	(26)	(0.000%)
TRS MHK 2Y 01/17/2020	(34)	82	0.000%
TRS MHK 2Y 01/17/2020	(24)	58	0.000%
TRS MHK 2Y 01/17/2020	(55)	133	0.000%
TRS MHK 2Y 01/17/2020	(47)	114	0.000%
TRS MHK 2Y 01/17/2020	(40)	97	0.000%
TRS MHK 2Y 01/17/2020	(44)	106	0.000%
TRS MHK 2Y 01/17/2020	(2,530)	6,123	0.010%
TRS MHK 2Y 01/17/2020	(104)	252	0.000%
TRS MHK 2Y 01/17/2020	(159)	385	0.001%
TRS MHK 2Y 01/17/2020	(21)	51	0.000%
TRS MHK 2Y 01/17/2020	(47)	114	0.000%
TRS MHK 2Y 01/17/2020	(88)	213	0.000%
TRS MIDD 2Y 01/17/2020	(274)	(375)	(0.001%)
TRS MIDD 2Y 01/17/2020	(433)	(593)	(0.001%)
TRS MIK 2Y 01/17/2020	397	(103)	(0.000%)
TRS MKC 2Y 01/17/2020	(113)	(1,202)	(0.002%)
TRS MKC 2Y 01/17/2020	(1,376)	(14,641)	(0.024%)
TRS MKL 2Y 01/17/2020	(18)	226	0.000%
TRS MKL 2Y 01/17/2020	(8)	100	0.000%
TRS MKL 2Y 01/17/2020	(6)	75	0.000%
TRS MKL 2Y 01/17/2020	(4)	50	0.000%
TRS MKL 2Y 01/17/2020	(13)	163	0.000%
TRS MKL 2Y 01/17/2020	(33)	414	0.001%
TRS MLAB 2Y 01/17/2020	(232)	1,253	0.002%
TRS MLAB 2Y 01/17/2020	(46)	248	0.000%
TRS MLAB 2Y 01/17/2020	(18)	97	0.000%
TRS MLHR 2Y 01/17/2020	491	(187)	(0.000%)
TRS MLHR 2Y 01/17/2020	401	(152)	(0.000%)
TRS MLI 2Y 01/17/2020	(216)	102	0.000%
TRS MLM 2Y 01/17/2020	(33)	(253)	(0.000%)
TRS MLM 2Y 01/17/2020	(72)	(553)	(0.001%)
TRS MLM 2Y 01/17/2020	(100)	(768)	(0.001%)
TRS MLM 2Y 01/17/2020	(42)	(323)	(0.001%)
TRS MLM 2Y 01/17/2020	(24)	(184)	(0.000%)
TRS MLM 2Y 01/17/2020	(32)	(246)	(0.000%)
TRS MLM 2Y 01/17/2020	(99)	(760)	(0.001%)
TRS MLM 2Y 01/17/2020	(1,116)	(8,571)	(0.014%)
TRS MLM 2Y 01/17/2020	(22)	(169)	(0.000%)
TRS MLM 2Y 01/17/2020	(9)	(69)	(0.000%)
TRS MLM 2Y 01/17/2020	(399)	(3,064)	(0.005%)
TRS MLM 2Y 01/17/2020	(23)	(177)	(0.000%)
TRS MLM 2Y 01/17/2020	(16)	(123)	(0.000%)
TRS MMM 2Y 01/17/2020	(440)	132	0.000%
TRS MMM 2Y 01/17/2020	(460)	138	0.000%
TRS MMS 2Y 01/17/2020	(125)	15	0.000%
TRS MO 2Y 01/17/2020	129	88	0.000%
TRS MO 2Y 01/17/2020	471	320	0.001%
TRS MO 2Y 01/17/2020	168	114	0.000%
TRS MO 2Y 01/17/2020	3,231	2,197	0.004%
TRS MO 2Y 01/17/2020	134	91	0.000%
TRS MO 2Y 01/17/2020	1,141	776	0.001%
TRS MO 2Y 01/17/2020	62	42	0.000%
TRS MO 2Y 01/17/2020	701	477	0.001%
TRS MO 2Y 01/17/2020	206	140	0.000%
TRS MOG/A 2Y 01/17/2020	72	53	0.000%
TRS MOS 2Y 01/17/2020	(1,342)	1,879	0.003%
TRS MPWR 2Y 01/17/2020	800	(4,488)	(0.007%)
TRS MRC 2Y 01/17/2020	(896)	(412)	(0.001%)
TRS MRC 2Y 01/17/2020	(322)	(148)	(0.000%)
TRS MRC 2Y 01/17/2020	(561)	(258)	(0.000%)
TRS MRC 2Y 01/17/2020	(1,490)	(685)	(0.001%)
TRS MRC 2Y 01/17/2020	(317)	(146)	(0.000%)

TRS MRC 2Y 01/17/2020	(388)	(178)	(0.000%)
TRS MRC 2Y 01/17/2020	(134)	(62)	(0.000%)
TRS MRC 2Y 01/17/2020	(268)	(123)	(0.000%)
TRS MRCY 2Y 01/17/2020	(142)	(266)	(0.000%)
TRS MRCY 2Y 01/17/2020	(31)	(58)	(0.000%)
TRS MRCY 2Y 01/17/2020	(265)	(496)	(0.001%)
TRS MSEX 2Y 01/17/2020	(69)	165	0.000%
TRS MSFT 2Y 01/17/2020	124	252	0.000%
TRS MSFT 2Y 01/17/2020	100	203	0.000%
TRS MSFT 2Y 01/17/2020	87	177	0.000%
TRS MSFT 2Y 01/17/2020	20	41	0.000%
TRS MSFT 2Y 01/17/2020	69	140	0.000%
TRS MSFT 2Y 01/17/2020	79	160	0.000%
TRS MSFT 2Y 01/17/2020	900	1,827	0.003%
TRS MSFT 2Y 01/17/2020	428	869	0.001%
TRS MSG 2Y 01/17/2020	(40)	167	0.000%
TRS MSG 2Y 01/17/2020	(77)	321	0.001%
TRS MSG 2Y 01/17/2020	(55)	229	0.000%
TRS MSG 2Y 01/17/2020	(24)	100	0.000%
TRS MSG 2Y 01/17/2020	(48)	200	0.000%
TRS MSG 2Y 01/17/2020	(59)	246	0.000%
TRS MSI 2Y 01/17/2020	1,716	(378)	(0.001%)
TRS MTD 2Y 01/17/2020	(860)	(550)	(0.001%)
TRS MTD 2Y 01/17/2020	(236)	(151)	(0.000%)
TRS MTD 2Y 01/17/2020	(405)	(259)	(0.000%)
TRS MTD 2Y 01/17/2020	(1,683)	(1,077)	(0.002%)
TRS MTD 2Y 01/17/2020	(473)	(303)	(0.000%)
TRS MTD 2Y 01/17/2020	(484)	(310)	(0.001%)
TRS MTD 2Y 01/17/2020	(346)	(221)	(0.000%)
TRS MTG 2Y 01/17/2020	574	46	0.000%
TRS MTG 2Y 01/17/2020	2,268	181	0.000%
TRS MTG 2Y 01/17/2020	175	14	0.000%
TRS MTG 2Y 01/17/2020	1,010	81	0.000%
TRS MTG 2Y 01/17/2020	1,186	95	0.000%
TRS MTG 2Y 01/17/2020	662	53	0.000%
TRS MTG 2Y 01/17/2020	837	67	0.000%
TRS MTG 2Y 01/17/2020	317	25	0.000%
TRS MTOR 2Y 01/17/2020	624	(300)	(0.000%)
TRS MTOR 2Y 01/17/2020	568	(273)	(0.000%)
TRS MTOR 2Y 01/17/2020	188	(90)	(0.000%)
TRS MTOR 2Y 01/17/2020	404	(194)	(0.000%)
TRS MTOR 2Y 01/17/2020	742	(356)	(0.001%)
TRS MTOR 2Y 01/17/2020	312	(150)	(0.000%)
TRS MTOR 2Y 01/17/2020	121	(58)	(0.000%)
TRS MTOR 2Y 01/17/2020	287	(138)	(0.000%)
TRS MTOR 2Y 01/17/2020	111	(53)	(0.000%)
TRS MTOR 2Y 01/17/2020	1,123	(539)	(0.001%)
TRS MTRX 2Y 01/17/2020	284	(244)	(0.000%)
TRS MTRX 2Y 01/17/2020	641	(551)	(0.001%)
TRS MTRX 2Y 01/17/2020	112	(96)	(0.000%)
TRS MTRX 2Y 01/17/2020	456	(392)	(0.001%)
TRS MTRX 2Y 01/17/2020	934	(803)	(0.001%)
TRS MTRX 2Y 01/17/2020	93	(80)	(0.000%)
TRS MTW 2Y 01/17/2020	(890)	490	0.001%
TRS MTW 2Y 01/17/2020	(321)	177	0.000%
TRS MTW 2Y 01/17/2020	(326)	179	0.000%
TRS MTW 2Y 01/17/2020	(901)	496	0.001%
TRS MTW 2Y 01/17/2020	(233)	128	0.000%
TRS MU 2Y 01/17/2020	1,095	1,960	0.003%
TRS NCI 2Y 01/17/2020	94	(20)	(0.000%)
TRS NCLH 2Y 01/17/2020	75	(44)	(0.000%)
TRS NCLH 2Y 01/17/2020	1,111	(655)	(0.001%)
TRS NCLH 2Y 01/17/2020	567	(335)	(0.001%)
TRS NCMI 2Y 01/17/2020	3,062	(643)	(0.001%)
TRS NCMI 2Y 01/17/2020	206	(43)	(0.000%)
TRS NCMI 2Y 01/17/2020	734	(154)	(0.000%)
TRS NCMI 2Y 01/17/2020	441	(93)	(0.000%)
TRS NCOM 2Y 01/17/2020	(19)	69	0.000%
TRS NCOM 2Y 01/17/2020	(46)	167	0.000%
TRS NCR 2Y 01/17/2020	183	(198)	(0.000%)
TRS NCR 2Y 01/17/2020	71	(77)	(0.000%)
TRS NCR 2Y 01/17/2020	128	(138)	(0.000%)
TRS NCR 2Y 01/17/2020	312	(337)	(0.001%)
TRS NCR 2Y 01/17/2020	92	(99)	(0.000%)
TRS NCR 2Y 01/17/2020	144	(156)	(0.000%)
TRS NCR 2Y 01/17/2020	147	(159)	(0.000%)
TRS NCR 2Y 01/17/2020	252	(272)	(0.000%)
TRS NCR 2Y 01/17/2020	90	(97)	(0.000%)
TRS NCS 2Y 01/17/2020	277	(144)	(0.000%)
TRS NCS 2Y 01/17/2020	482	(251)	(0.000%)
TRS NCS 2Y 01/17/2020	2,204	(1,146)	(0.002%)
TRS NEE 2Y 01/17/2020	1,000	2,080	0.003%
TRS NEE 2Y 01/17/2020	(44)	212	0.000%
TRS NEE 2Y 01/17/2020	(502)	2,420	0.004%
TRS NEE 2Y 01/17/2020	(83)	400	0.001%
TRS NEE 2Y 01/17/2020	(26)	125	0.000%
TRS NEE 2Y 01/17/2020	(1)	5	0.000%
TRS NEU 2Y 01/17/2020	(19)	36	0.000%
TRS NEU 2Y 01/17/2020	(33)	62	0.000%
TRS NEU 2Y 01/17/2020	(5)	9	0.000%
TRS NEU 2Y 01/17/2020	(10)	19	0.000%
TRS NEU 2Y 01/17/2020	(24)	45	0.000%
TRS NEU 2Y 01/17/2020	(23)	43	0.000%
TRS NEU 2Y 01/17/2020	(8)	15	0.000%
TRS NFLX 2Y 01/17/2020	153	(750)	(0.001%)
TRS NHC 2Y 01/17/2020	149	(536)	(0.001%)
TRS NHC 2Y 01/17/2020	732	(2,635)	(0.004%)
TRS NHC 2Y 01/17/2020	208	(749)	(0.001%)
TRS NI 2Y 01/17/2020	(1,343)	(1,034)	(0.002%)
TRS NI 2Y 01/17/2020	(297)	(229)	(0.000%)

TRS NI 2Y 01/17/2020	(283)	(218)	(0.000%)
TRS NI 2Y 01/17/2020	(373)	(287)	(0.000%)
TRS NI 2Y 01/17/2020	(333)	(256)	(0.000%)
TRS NI 2Y 01/17/2020	(66)	(51)	(0.000%)
TRS NI 2Y 01/17/2020	(541)	(417)	(0.001%)
TRS NJR 2Y 01/17/2020	1,124	(67)	(0.000%)
TRS NKE 2Y 01/17/2020	1,584	(4,103)	(0.007%)
TRS NKE 2Y 01/17/2020	1,137	(2,945)	(0.005%)
TRS NKE 2Y 01/17/2020	107	(277)	(0.000%)
TRS NKE 2Y 01/17/2020	392	(1,015)	(0.002%)
TRS NKE 2Y 01/17/2020	16	(41)	(0.000%)
TRS NKE 2Y 01/17/2020	240	(622)	(0.001%)
TRS NL/ABN 2Y 01/17/2020	2,065	(811)	(0.001%)
TRS NL/ABN 2Y 01/17/2020	7,573	(2,973)	(0.005%)
TRS NL/ASML 2Y 01/17/2020	630	(1,767)	(0.003%)
TRS NL/ASML 2Y 01/17/2020	500	(1,402)	(0.002%)
TRS NL/ASML 2Y 01/17/2020	848	(2,378)	(0.004%)
TRS NL/INGA 2Y 01/17/2020	(6,394)	2,152	0.003%
TRS NL/INGA 2Y 01/17/2020	(4,095)	1,378	0.002%
TRS NL/INGA 2Y 01/17/2020	(10,129)	3,409	0.006%
TRS NLSN 2Y 01/17/2020	4,000	(13,120)	(0.021%)
TRS NLSN 2Y 01/17/2020	2,000	(6,560)	(0.011%)
TRS NLSN 2Y 01/17/2020	1,000	(3,280)	(0.005%)
TRS NNBR 2Y 01/17/2020	(930)	112	0.000%
TRS NNBR 2Y 01/17/2020	(1,540)	185	0.000%
TRS NNBR 2Y 01/17/2020	(674)	81	0.000%
TRS NNBR 2Y 01/17/2020	(356)	43	0.000%
TRS NNBR 2Y 01/17/2020	(877)	105	0.000%
TRS NNBR 2Y 01/17/2020	(690)	83	0.000%
TRS NNBR 2Y 01/17/2020	(810)	97	0.000%
TRS NNBR 2Y 01/17/2020	(262)	31	0.000%
TRS NNBR 2Y 01/17/2020	(523)	63	0.000%
TRS NNBR 2Y 01/17/2020	(871)	105	0.000%
TRS NO/DNB 2Y 01/17/2020	4,500	(2,400)	(0.004%)
TRS NO/TEL 2Y 01/17/2020	(6,254)	4,858	0.008%
TRS NO/TEL 2Y 01/17/2020	(3,053)	2,372	0.004%
TRS NO/YAR 2Y 01/17/2020	2,172	(1,864)	(0.003%)
TRS NOK 2Y 01/17/2020	(22,000)	14,740	0.024%
TRS NOV 2Y 01/17/2020	(1,291)	(207)	(0.000%)
TRS NOV 2Y 01/17/2020	(2,641)	(423)	(0.001%)
TRS NOV 2Y 01/17/2020	(2,081)	(333)	(0.001%)
TRS NOV 2Y 01/17/2020	(1,797)	(288)	(0.000%)
TRS NOV 2Y 01/17/2020	(3,199)	(512)	(0.001%)
TRS NP 2Y 01/17/2020	(227)	(161)	(0.000%)
TRS NP 2Y 01/17/2020	(475)	(337)	(0.001%)
TRS NP 2Y 01/17/2020	(83)	(59)	(0.000%)
TRS NP 2Y 01/17/2020	(56)	(40)	(0.000%)
TRS NP 2Y 01/17/2020	(332)	(236)	(0.000%)
TRS NP 2Y 01/17/2020	(35)	(25)	(0.000%)
TRS NPO 2Y 01/17/2020	298	(221)	(0.000%)
TRS NRC 2Y 01/17/2020	(6)	6	0.000%
TRS NRC 2Y 01/17/2020	(34)	35	0.000%
TRS NRC 2Y 01/17/2020	(222)	229	0.000%
TRS NRG 2Y 01/17/2020	206	105	0.000%
TRS NRG 2Y 01/17/2020	158	81	0.000%
TRS NRG 2Y 01/17/2020	98	50	0.000%
TRS NRG 2Y 01/17/2020	463	236	0.000%
TRS NRG 2Y 01/17/2020	129	66	0.000%
TRS NRG 2Y 01/17/2020	196	100	0.000%
TRS NRG 2Y 01/17/2020	228	116	0.000%
TRS NRG 2Y 01/17/2020	255	130	0.000%
TRS NRG 2Y 01/17/2020	365	186	0.000%
TRS NSIT 2Y 01/17/2020	163	(293)	(0.000%)
TRS NSIT 2Y 01/17/2020	269	(484)	(0.001%)
TRS NSIT 2Y 01/17/2020	431	(776)	(0.001%)
TRS NSIT 2Y 01/17/2020	227	(409)	(0.001%)
TRS NSIT 2Y 01/17/2020	86	(155)	(0.000%)
TRS NSIT 2Y 01/17/2020	700	(1,260)	(0.002%)
TRS NTAP 2Y 01/17/2020	494	632	0.001%
TRS NTAP 2Y 01/17/2020	90	115	0.000%
TRS NTAP 2Y 01/17/2020	19	24	0.000%
TRS NTAP 2Y 01/17/2020	107	137	0.000%
TRS NTAP 2Y 01/17/2020	167	214	0.000%
TRS NTAP 2Y 01/17/2020	96	123	0.000%
TRS NTNX 2Y 01/17/2020	(65)	34	0.000%
TRS NTNX 2Y 01/17/2020	(269)	143	0.000%
TRS NTNX 2Y 01/17/2020	(96)	51	0.000%
TRS NTNX 2Y 01/17/2020	(101)	54	0.000%
TRS NTNX 2Y 01/17/2020	(245)	130	0.000%
TRS NTNX 2Y 01/17/2020	(143)	76	0.000%
TRS NTNX 2Y 01/17/2020	(534)	283	0.000%
TRS NTRS 2Y 01/17/2020	(1,217)	5,489	0.009%
TRS NTRS 2Y 01/17/2020	20	(90)	(0.000%)
TRS NTRS 2Y 01/17/2020	(1,271)	5,732	0.009%
TRS NTRS 2Y 01/17/2020	190	(857)	(0.001%)
TRS NTRS 2Y 01/17/2020	114	(514)	(0.001%)
TRS NTRS 2Y 01/17/2020	88	(397)	(0.001%)
TRS NTRS 2Y 01/17/2020	440	(1,984)	(0.003%)
TRS NTRS 2Y 01/17/2020	81	(365)	(0.001%)
TRS NTRS 2Y 01/17/2020	(548)	2,471	0.004%
TRS NUAN 2Y 01/17/2020	4,564	1,050	0.002%
TRS NUAN 2Y 01/17/2020	604	139	0.000%
TRS NUAN 2Y 01/17/2020	269	62	0.000%
TRS NUE 2Y 01/17/2020	200	(36)	(0.000%)
TRS NUE 2Y 01/17/2020	60	(11)	(0.000%)
TRS NUVA 2Y 01/17/2020	588	835	0.001%
TRS NUVA 2Y 01/17/2020	130	185	0.000%
TRS NVCR 2Y 01/17/2020	(113)	373	0.001%
TRS NVCR 2Y 01/17/2020	(226)	746	0.001%
TRS NVCR 2Y 01/17/2020	(148)	488	0.001%

TRS NVCR 2Y 01/17/2020	(166)	548	0.001%
TRS NVCR 2Y 01/17/2020	(424)	1,399	0.002%
TRS NVDA 2Y 01/17/2020	300	2,925	0.005%
TRS NVDA 2Y 01/17/2020	300	2,925	0.005%
TRS NVDA 2Y 01/17/2020	200	1,950	0.003%
TRS NVDA 2Y 01/17/2020	500	4,875	0.008%
TRS NVR 2Y 01/17/2020	76	3,252	0.005%
TRS NVRO 2Y 01/17/2020	1,000	18,820	0.030%
TRS NVRO 2Y 01/17/2020	(116)	(2,183)	(0.004%)
TRS NVRO 2Y 01/17/2020	1,000	18,820	0.030%
TRS NVRO 2Y 01/17/2020	(50)	(941)	(0.002%)
TRS NVRO 2Y 01/17/2020	1,000	18,820	0.030%
TRS NVRO 2Y 01/17/2020	(196)	(3,689)	(0.006%)
TRS NWBI 2Y 01/17/2020	(2,850)	941	0.002%
TRS NWE 2Y 01/17/2020	(219)	72	0.000%
TRS NWE 2Y 01/17/2020	(1,156)	381	0.001%
TRS NWL 2Y 01/17/2020	971	(214)	(0.000%)
TRS NWL 2Y 01/17/2020	2,981	(656)	(0.001%)
TRS NWLI 2Y 01/17/2020	15	(251)	(0.000%)
TRS NWLI 2Y 01/17/2020	45	(754)	(0.001%)
TRS NWLI 2Y 01/17/2020	87	(1,458)	(0.002%)
TRS NWLI 2Y 01/17/2020	18	(302)	(0.000%)
TRS NWN 2Y 01/17/2020	(109)	(122)	(0.000%)
TRS NWN 2Y 01/17/2020	(309)	(346)	(0.001%)
TRS NWN 2Y 01/17/2020	(497)	(557)	(0.001%)
TRS NWN 2Y 01/17/2020	(116)	(130)	(0.000%)
TRS NWN 2Y 01/17/2020	(123)	(138)	(0.000%)
TRS NXGN 2Y 01/17/2020	387	(89)	(0.000%)
TRS NXGN 2Y 01/17/2020	2,206	(507)	(0.001%)
TRS NXST 2Y 01/17/2020	884	1,574	0.003%
TRS NXST 2Y 01/17/2020	131	233	0.000%
TRS NYT 2Y 01/17/2020	(1,168)	1,635	0.003%
TRS NYT 2Y 01/17/2020	(293)	410	0.001%
TRS NYT 2Y 01/17/2020	(321)	449	0.001%
TRS NYT 2Y 01/17/2020	(267)	374	0.001%
TRS NYT 2Y 01/17/2020	(299)	419	0.001%
TRS ODFL 2Y 01/17/2020	13	(35)	(0.000%)
TRS OFG 2Y 01/17/2020	939	(470)	(0.001%)
TRS OFG 2Y 01/17/2020	153	(77)	(0.000%)
TRS OGE 2Y 01/17/2020	830	8	0.000%
TRS OGE 2Y 01/17/2020	138	1	0.000%
TRS OGE 2Y 01/17/2020	319	3	0.000%
TRS OGE 2Y 01/17/2020	237	2	0.000%
TRS OGE 2Y 01/17/2020	242	2	0.000%
TRS OGE 2Y 01/17/2020	311	3	0.000%
TRS OI 2Y 01/17/2020	150	(108)	(0.000%)
TRS OI 2Y 01/17/2020	400	(288)	(0.000%)
TRS OI 2Y 01/17/2020	220	(158)	(0.000%)
TRS OI 2Y 01/17/2020	140	(101)	(0.000%)
TRS OI 2Y 01/17/2020	294	(212)	(0.000%)
TRS OI 2Y 01/17/2020	207	(149)	(0.000%)
TRS OI 2Y 01/17/2020	1,332	(959)	(0.002%)
TRS OI 2Y 01/17/2020	1,002	(721)	(0.001%)
TRS OI 2Y 01/17/2020	108	(78)	(0.000%)
TRS OIS 2Y 01/17/2020	(21)	(28)	(0.000%)
TRS OIS 2Y 01/17/2020	(119)	(157)	(0.000%)
TRS OIS 2Y 01/17/2020	(690)	(911)	(0.001%)
TRS OKTA 2Y 01/17/2020	(608)	(2,140)	(0.003%)
TRS OKTA 2Y 01/17/2020	(125)	(440)	(0.001%)
TRS OKTA 2Y 01/17/2020	(105)	(370)	(0.001%)
TRS OKTA 2Y 01/17/2020	(268)	(943)	(0.002%)
TRS OLN 2Y 01/17/2020	415	(42)	(0.000%)
TRS OLN 2Y 01/17/2020	73	(7)	(0.000%)
TRS OLN 2Y 01/17/2020	1,514	(151)	(0.000%)
TRS OLN 2Y 01/17/2020	1,651	(165)	(0.000%)
TRS OMI 2Y 01/17/2020	1,343	(994)	(0.002%)
TRS OMI 2Y 01/17/2020	502	(371)	(0.001%)
TRS OMI 2Y 01/17/2020	1,483	(1,097)	(0.002%)
TRS OMI 2Y 01/17/2020	496	(367)	(0.001%)
TRS OMI 2Y 01/17/2020	275	(204)	(0.000%)
TRS ORA 2Y 01/17/2020	(74)	16	0.000%
TRS ORA 2Y 01/17/2020	(174)	38	0.000%
TRS ORA 2Y 01/17/2020	(66)	15	0.000%
TRS ORA 2Y 01/17/2020	(262)	58	0.000%
TRS ORA 2Y 01/17/2020	(249)	55	0.000%
TRS ORA 2Y 01/17/2020	(77)	17	0.000%
TRS ORA 2Y 01/17/2020	(143)	31	0.000%
TRS ORA 2Y 01/17/2020	(238)	52	0.000%
TRS ORA 2Y 01/17/2020	(51)	11	0.000%
TRS ORA 2Y 01/17/2020	(195)	43	0.000%
TRS ORBC 2Y 01/17/2020	(1,103)	(44)	(0.000%)
TRS ORBC 2Y 01/17/2020	(244)	(10)	(0.000%)
TRS ORBC 2Y 01/17/2020	(761)	(30)	(0.000%)
TRS ORBC 2Y 01/17/2020	(1,353)	(54)	(0.000%)
TRS ORBC 2Y 01/17/2020	(895)	(36)	(0.000%)
TRS ORBC 2Y 01/17/2020	(764)	(31)	(0.000%)
TRS ORBC 2Y 01/17/2020	(1,635)	(65)	(0.000%)
TRS ORCL 2Y 01/17/2020	(2,800)	(2,156)	(0.003%)
TRS ORCL 2Y 01/17/2020	(4,403)	(3,390)	(0.005%)
TRS OSIS 2Y 01/17/2020	(115)	(183)	(0.000%)
TRS OSK 2Y 01/17/2020	1,091	(131)	(0.000%)
TRS OSK 2Y 01/17/2020	115	(14)	(0.000%)
TRS OTTR 2Y 01/17/2020	60	(19)	(0.000%)
TRS OTTR 2Y 01/17/2020	399	(124)	(0.000%)
TRS OXY 2Y 01/17/2020	2,275	1,661	0.003%
TRS OXY 2Y 01/17/2020	665	485	0.001%
TRS OXY 2Y 01/17/2020	3,097	2,261	0.004%
TRS PACW 2Y 01/17/2020	(456)	812	0.001%
TRS PACW 2Y 01/17/2020	(156)	278	0.000%
TRS PACW 2Y 01/17/2020	(260)	463	0.001%

TRS PACW 2Y 01/17/2020	(171)	304	0.000%
TRS PACW 2Y 01/17/2020	(474)	844	0.001%
TRS PACW 2Y 01/17/2020	(630)	1,121	0.002%
TRS PARR 2Y 01/17/2020	(426)	(294)	(0.000%)
TRS PATK 2Y 01/17/2020	297	53	0.000%
TRS PATK 2Y 01/17/2020	738	133	0.000%
TRS PATK 2Y 01/17/2020	108	19	0.000%
TRS PATK 2Y 01/17/2020	699	126	0.000%
TRS PATK 2Y 01/17/2020	42	8	0.000%
TRS PATK 2Y 01/17/2020	241	43	0.000%
TRS PAYC 2Y 01/17/2020	46	331	0.001%
TRS PAYC 2Y 01/17/2020	800	5,752	0.009%
TRS PB 2Y 01/17/2020	(202)	772	0.001%
TRS PB 2Y 01/17/2020	(120)	458	0.001%
TRS PB 2Y 01/17/2020	(105)	401	0.001%
TRS PB 2Y 01/17/2020	(599)	2,288	0.004%
TRS PB 2Y 01/17/2020	(170)	649	0.001%
TRS PBF 2Y 01/17/2020	220	(312)	(0.001%)
TRS PBF 2Y 01/17/2020	288	(409)	(0.001%)
TRS PBF 2Y 01/17/2020	261	(371)	(0.001%)
TRS PBF 2Y 01/17/2020	173	(246)	(0.000%)
TRS PBF 2Y 01/17/2020	1,038	(1,474)	(0.002%)
TRS PBF 2Y 01/17/2020	506	(719)	(0.001%)
TRS PCAR 2Y 01/17/2020	423	207	0.000%
TRS PCAR 2Y 01/17/2020	12,618	6,183	0.010%
TRS PCAR 2Y 01/17/2020	536	263	0.000%
TRS PCAR 2Y 01/17/2020	964	472	0.001%
TRS PCAR 2Y 01/17/2020	577	283	0.000%
TRS PCTY 2Y 01/17/2020	866	2,243	0.004%
TRS PE 2Y 01/17/2020	(394)	(591)	(0.001%)
TRS PE 2Y 01/17/2020	(1,031)	(1,547)	(0.002%)
TRS PEG 2Y 01/17/2020	698	(223)	(0.000%)
TRS PEG 2Y 01/17/2020	177	(57)	(0.000%)
TRS PEG 2Y 01/17/2020	180	(58)	(0.000%)
TRS PEG 2Y 01/17/2020	98	(31)	(0.000%)
TRS PEG 2Y 01/17/2020	159	(51)	(0.000%)
TRS PEG 2Y 01/17/2020	276	(88)	(0.000%)
TRS PEG 2Y 01/17/2020	30	(10)	(0.000%)
TRS PEGI 2Y 01/17/2020	(396)	(36)	(0.000%)
TRS PEGI 2Y 01/17/2020	(409)	(37)	(0.000%)
TRS PEGI 2Y 01/17/2020	(633)	(57)	(0.000%)
TRS PENN 2Y 01/17/2020	297	(600)	(0.001%)
TRS PENN 2Y 01/17/2020	355	(717)	(0.001%)
TRS PENN 2Y 01/17/2020	253	(511)	(0.001%)
TRS PENN 2Y 01/17/2020	122	(246)	(0.000%)
TRS PENN 2Y 01/17/2020	84	(170)	(0.000%)
TRS PETQ 2Y 01/17/2020	(270)	(937)	(0.002%)
TRS PETQ 2Y 01/17/2020	(13)	(45)	(0.000%)
TRS PETQ 2Y 01/17/2020	(720)	(2,498)	(0.004%)
TRS PETQ 2Y 01/17/2020	(333)	(1,156)	(0.002%)
TRS PETQ 2Y 01/17/2020	(719)	(2,495)	(0.004%)
TRS PETQ 2Y 01/17/2020	(72)	(250)	(0.000%)
TRS PFBC 2Y 01/17/2020	1,000	(3,500)	(0.006%)
TRS PFE 2Y 01/17/2020	5,851	4,037	0.007%
TRS PFE 2Y 01/17/2020	1,266	874	0.001%
TRS PFE 2Y 01/17/2020	9,987	6,891	0.011%
TRS PFE 2Y 01/17/2020	1,251	863	0.001%
TRS PFGC 2Y 01/17/2020	(430)	(641)	(0.001%)
TRS PFSI 2Y 01/17/2020	410	(279)	(0.000%)
TRS PFSI 2Y 01/17/2020	247	(168)	(0.000%)
TRS PGC 2Y 01/17/2020	1,127	(1,420)	(0.002%)
TRS PGC 2Y 01/17/2020	153	(193)	(0.000%)
TRS PGC 2Y 01/17/2020	225	(284)	(0.000%)
TRS PH 2Y 01/17/2020	(461)	(392)	(0.001%)
TRS PH 2Y 01/17/2020	(557)	(473)	(0.001%)
TRS PJC 2Y 01/17/2020	(66)	(13)	(0.000%)
TRS PJC 2Y 01/17/2020	(260)	(52)	(0.000%)
TRS PJC 2Y 01/17/2020	(136)	(27)	(0.000%)
TRS PJC 2Y 01/17/2020	(251)	(50)	(0.000%)
TRS PJT 2Y 01/17/2020	(306)	(364)	(0.001%)
TRS PJT 2Y 01/17/2020	(134)	(159)	(0.000%)
TRS PJT 2Y 01/17/2020	(547)	(651)	(0.001%)
TRS PJT 2Y 01/17/2020	(123)	(146)	(0.000%)
TRS PJT 2Y 01/17/2020	(153)	(182)	(0.000%)
TRS PKG 2Y 01/17/2020	91	291	0.000%
TRS PKG 2Y 01/17/2020	(568)	(1,818)	(0.003%)
TRS PKG 2Y 01/17/2020	816	2,611	0.004%
TRS PKG 2Y 01/17/2020	(486)	(1,555)	(0.003%)
TRS PLAY 2Y 01/17/2020	82	153	0.000%
TRS PLAY 2Y 01/17/2020	142	266	0.000%
TRS PLAY 2Y 01/17/2020	345	645	0.001%
TRS PLAY 2Y 01/17/2020	82	153	0.000%
TRS PLAY 2Y 01/17/2020	421	787	0.001%
TRS PLAY 2Y 01/17/2020	216	404	0.001%
TRS PLAY 2Y 01/17/2020	387	724	0.001%
TRS PLT 2Y 01/17/2020	(956)	2,619	0.004%
TRS PLT 2Y 01/17/2020	(742)	2,033	0.003%
TRS PM 2Y 01/17/2020	1,311	(3,225)	(0.005%)
TRS PNM 2Y 01/17/2020	111	19	0.000%
TRS PNM 2Y 01/17/2020	965	164	0.000%
TRS PNM 2Y 01/17/2020	170	29	0.000%
TRS PNM 2Y 01/17/2020	126	21	0.000%
TRS PNM 2Y 01/17/2020	324	55	0.000%
TRS PNM 2Y 01/17/2020	322	55	0.000%
TRS PNR 2Y 01/17/2020	219	414	0.001%
TRS PNR 2Y 01/17/2020	1,872	3,538	0.006%
TRS PNR 2Y 01/17/2020	1,220	2,306	0.004%
TRS PNW 2Y 01/17/2020	58	(33)	(0.000%)
TRS PNW 2Y 01/17/2020	27	(15)	(0.000%)
TRS PNW 2Y 01/17/2020	21	(12)	(0.000%)

TRS PNW 2Y 01/17/2020	135	(77)	(0.000%)
TRS PNW 2Y 01/17/2020	665	(379)	(0.001%)
TRS PNW 2Y 01/17/2020	71	(40)	(0.000%)
TRS PODD 2Y 01/17/2020	(23)	68	0.000%
TRS PODD 2Y 01/17/2020	(89)	263	0.000%
TRS PODD 2Y 01/17/2020	(207)	611	0.001%
TRS PODD 2Y 01/17/2020	(297)	876	0.001%
TRS PODD 2Y 01/17/2020	(43)	127	0.000%
TRS PODD 2Y 01/17/2020	(143)	422	0.001%
TRS PODD 2Y 01/17/2020	(82)	242	0.000%
TRS POR 2Y 01/17/2020	77	(39)	(0.000%)
TRS POR 2Y 01/17/2020	191	(96)	(0.000%)
TRS POR 2Y 01/17/2020	206	(103)	(0.000%)
TRS POR 2Y 01/17/2020	615	(308)	(0.000%)
TRS POR 2Y 01/17/2020	257	(129)	(0.000%)
TRS POR 2Y 01/17/2020	50	(25)	(0.000%)
TRS POR 2Y 01/17/2020	203	(102)	(0.000%)
TRS POR 2Y 01/17/2020	216	(108)	(0.000%)
TRS PPBI 2Y 01/17/2020	(1,042)	2,126	0.003%
TRS PPBI 2Y 01/17/2020	(198)	404	0.001%
TRS PPBI 2Y 01/17/2020	(239)	488	0.001%
TRS PPBI 2Y 01/17/2020	(81)	165	0.000%
TRS PPBI 2Y 01/17/2020	(539)	1,100	0.002%
TRS PPL 2Y 01/17/2020	(390)	390	0.001%
TRS PPL 2Y 01/17/2020	(2,249)	2,249	0.004%
TRS PRA 2Y 01/17/2020	(762)	2,217	0.004%
TRS PRA 2Y 01/17/2020	(147)	428	0.001%
TRS PRA 2Y 01/17/2020	(197)	573	0.001%
TRS PRA 2Y 01/17/2020	(289)	841	0.001%
TRS PRA 2Y 01/17/2020	(160)	466	0.001%
TRS PRA 2Y 01/17/2020	(262)	762	0.001%
TRS PRAH 2Y 01/17/2020	175	963	0.002%
TRS PRGS 2Y 01/17/2020	117	895	0.001%
TRS PRGS 2Y 01/17/2020	133	1,017	0.002%
TRS PRGS 2Y 01/17/2020	514	3,932	0.006%
TRS PRGS 2Y 01/17/2020	254	1,943	0.003%
TRS PRGS 2Y 01/17/2020	466	3,565	0.006%
TRS PRGS 2Y 01/17/2020	261	1,997	0.003%
TRS PRGS 2Y 01/17/2020	425	3,251	0.005%
TRS PRGS 2Y 01/17/2020	207	1,584	0.003%
TRS PRLB 2Y 01/17/2020	(54)	36	0.000%
TRS PRLB 2Y 01/17/2020	(192)	129	0.000%
TRS PRLB 2Y 01/17/2020	(135)	90	0.000%
TRS PRLB 2Y 01/17/2020	(160)	107	0.000%
TRS PRLB 2Y 01/17/2020	(31)	21	0.000%
TRS PRLB 2Y 01/17/2020	(83)	56	0.000%
TRS PRLB 2Y 01/17/2020	(57)	38	0.000%
TRS PRO 2Y 01/17/2020	(185)	(54)	(0.000%)
TRS PRO 2Y 01/17/2020	(375)	(109)	(0.000%)
TRS PRO 2Y 01/17/2020	(231)	(67)	(0.000%)
TRS PRO 2Y 01/17/2020	(182)	(53)	(0.000%)
TRS PRO 2Y 01/17/2020	(98)	(28)	(0.000%)
TRS PRO 2Y 01/17/2020	(231)	(67)	(0.000%)
TRS PRO 2Y 01/17/2020	(460)	(133)	(0.000%)
TRS PRO 2Y 01/17/2020	(274)	(79)	(0.000%)
TRS PS 2Y 01/17/2020	2,000	4,660	0.008%
TRS PSEC 2Y 01/17/2020	(7,200)	360	0.001%
TRS PSEC 2Y 01/17/2020	(10,000)	500	0.001%
TRS PSLV 2Y 01/17/2020	2,000	(100)	(0.000%)
TRS PSLV 2Y 01/17/2020	10,000	(500)	(0.001%)
TRS PSLV 2Y 01/17/2020	10,000	(500)	(0.001%)
TRS PSMT 2Y 01/17/2020	(243)	841	0.001%
TRS PSMT 2Y 01/17/2020	(233)	806	0.001%
TRS PSMT 2Y 01/17/2020	(95)	329	0.001%
TRS PSMT 2Y 01/17/2020	(89)	308	0.000%
TRS PSMT 2Y 01/17/2020	(33)	114	0.000%
TRS PSMT 2Y 01/17/2020	(98)	339	0.001%
TRS PSMT 2Y 01/17/2020	(77)	266	0.000%
TRS PSMT 2Y 01/17/2020	(149)	516	0.001%
TRS PSMT 2Y 01/17/2020	(275)	952	0.002%
TRS PSTG 2Y 01/17/2020	(517)	(450)	(0.001%)
TRS PSTG 2Y 01/17/2020	(206)	(179)	(0.000%)
TRS PSTG 2Y 01/17/2020	(331)	(288)	(0.000%)
TRS PSTG 2Y 01/17/2020	(107)	(93)	(0.000%)
TRS PSTG 2Y 01/17/2020	(420)	(365)	(0.001%)
TRS PSTG 2Y 01/17/2020	(136)	(118)	(0.000%)
TRS PSTG 2Y 01/17/2020	(1,127)	(980)	(0.002%)
TRS PSTG 2Y 01/17/2020	(912)	(793)	(0.001%)
TRS PSTG 2Y 01/17/2020	(322)	(280)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	386	(13)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	3,275	(110)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	549	(18)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	941	(32)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	1,538	(52)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	698	(23)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	1,250	(42)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	1,250	(42)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	1,029	(35)	(0.000%)
TRS PT/GALP 2Y 01/17/2020	13,934	(469)	(0.001%)
TRS PUMP 2Y 01/17/2020	4,000	6,400	0.010%
TRS PUMP 2Y 01/17/2020	4,300	6,880	0.011%
TRS PWR 2Y 01/17/2020	865	337	0.001%
TRS PXD 2Y 01/17/2020	227	3,770	0.006%
TRS PXD 2Y 01/17/2020	3,777	62,736	0.101%
TRS PXD 2Y 01/17/2020	473	7,857	0.013%
TRS PXD 2Y 01/17/2020	442	7,342	0.012%
TRS QTNA 2Y 01/17/2020	(137)	(415)	(0.001%)
TRS QTNA 2Y 01/17/2020	(204)	(618)	(0.001%)
TRS QTNA 2Y 01/17/2020	(428)	(1,297)	(0.002%)
TRS QTNA 2Y 01/17/2020	(255)	(773)	(0.001%)

TRS QTWO 2Y 01/17/2020	(165)	(167)	(0.000%)
TRS QTWO 2Y 01/17/2020	(173)	(175)	(0.000%)
TRS QTWO 2Y 01/17/2020	(307)	(310)	(0.001%)
TRS QTWO 2Y 01/17/2020	(77)	(78)	(0.000%)
TRS QTWO 2Y 01/17/2020	(97)	(98)	(0.000%)
TRS QTWO 2Y 01/17/2020	(335)	(338)	(0.001%)
TRS QTWO 2Y 01/17/2020	(121)	(122)	(0.000%)
TRS QUOT 2Y 01/17/2020	(179)	54	0.000%
TRS R 2Y 01/17/2020	(84)	(88)	(0.000%)
TRS R 2Y 01/17/2020	(201)	(211)	(0.000%)
TRS R 2Y 01/17/2020	(345)	(362)	(0.001%)
TRS R 2Y 01/17/2020	(39)	(41)	(0.000%)
TRS R 2Y 01/17/2020	(107)	(112)	(0.000%)
TRS RACE 2Y 01/17/2020	321	856	0.001%
TRS RBBN 2Y 01/17/2020	(2,899)	203	0.000%
TRS RBBN 2Y 01/17/2020	(509)	36	0.000%
TRS RBC 2Y 01/17/2020	6	0	0.000%
TRS RCL 2Y 01/17/2020	52	(133)	(0.000%)
TRS RCM 2Y 01/17/2020	(531)	122	0.000%
TRS RCM 2Y 01/17/2020	(430)	99	0.000%
TRS RCM 2Y 01/17/2020	(3,197)	735	0.001%
TRS RCM 2Y 01/17/2020	(368)	85	0.000%
TRS RCM 2Y 01/17/2020	(579)	133	0.000%
TRS RCM 2Y 01/17/2020	(297)	68	0.000%
TRS RCM 2Y 01/17/2020	(483)	111	0.000%
TRS RCM 2Y 01/17/2020	(680)	156	0.000%
TRS RDN 2Y 01/17/2020	558	145	0.000%
TRS RDN 2Y 01/17/2020	1,196	311	0.001%
TRS RDN 2Y 01/17/2020	614	160	0.000%
TRS RDN 2Y 01/17/2020	426	111	0.000%
TRS RDN 2Y 01/17/2020	417	108	0.000%
TRS RDN 2Y 01/17/2020	428	111	0.000%
TRS RDN 2Y 01/17/2020	61	16	0.000%
TRS RDN 2Y 01/17/2020	833	217	0.000%
TRS RDNT 2Y 01/17/2020	204	(585)	(0.001%)
TRS REGI 2Y 01/17/2020	606	(776)	(0.001%)
TRS REGI 2Y 01/17/2020	2,221	(2,843)	(0.005%)
TRS REGI 2Y 01/17/2020	296	(379)	(0.001%)
TRS REI 2Y 01/17/2020	(1,629)	147	0.000%
TRS REI 2Y 01/17/2020	(1,558)	140	0.000%
TRS REI 2Y 01/17/2020	(311)	28	0.000%
TRS REI 2Y 01/17/2020	(614)	55	0.000%
TRS REVG 2Y 01/17/2020	(440)	4	0.000%
TRS REVG 2Y 01/17/2020	(266)	3	0.000%
TRS REVG 2Y 01/17/2020	(746)	7	0.000%
TRS REVG 2Y 01/17/2020	(361)	4	0.000%
TRS REVG 2Y 01/17/2020	(683)	7	0.000%
TRS REVG 2Y 01/17/2020	(364)	4	0.000%
TRS REVG 2Y 01/17/2020	(353)	4	0.000%
TRS RGA 2Y 01/17/2020	42	(140)	(0.000%)
TRS RGA 2Y 01/17/2020	84	(280)	(0.000%)
TRS RGA 2Y 01/17/2020	38	(127)	(0.000%)
TRS RGA 2Y 01/17/2020	58	(193)	(0.000%)
TRS RGA 2Y 01/17/2020	120	(400)	(0.001%)
TRS RGA 2Y 01/17/2020	26	(87)	(0.000%)
TRS RGA 2Y 01/17/2020	21	(70)	(0.000%)
TRS RGA 2Y 01/17/2020	59	(196)	(0.000%)
TRS RGA 2Y 01/17/2020	91	(303)	(0.000%)
TRS RGA 2Y 01/17/2020	28	(93)	(0.000%)
TRS RGS 2Y 01/17/2020	(1,164)	(1,292)	(0.002%)
TRS RGS 2Y 01/17/2020	(997)	(1,107)	(0.002%)
TRS RGS 2Y 01/17/2020	(368)	(408)	(0.001%)
TRS RGS 2Y 01/17/2020	(459)	(509)	(0.001%)
TRS RGS 2Y 01/17/2020	(761)	(845)	(0.001%)
TRS RGS 2Y 01/17/2020	(931)	(1,033)	(0.002%)
TRS RHI 2Y 01/17/2020	116	(89)	(0.000%)
TRS RHI 2Y 01/17/2020	(1,000)	770	0.001%
TRS RHI 2Y 01/17/2020	(500)	869	0.001%
TRS RHI 2Y 01/17/2020	325	(250)	(0.000%)
TRS RJF 2Y 01/17/2020	461	(682)	(0.001%)
TRS RJF 2Y 01/17/2020	370	(548)	(0.001%)
TRS RJF 2Y 01/17/2020	43	(64)	(0.000%)
TRS RJF 2Y 01/17/2020	100	(148)	(0.000%)
TRS RJF 2Y 01/17/2020	68	(101)	(0.000%)
TRS RLI 2Y 01/17/2020	(186)	(337)	(0.001%)
TRS RLI 2Y 01/17/2020	(39)	(71)	(0.000%)
TRS RLI 2Y 01/17/2020	(704)	(1,274)	(0.002%)
TRS RLI 2Y 01/17/2020	(7)	(13)	(0.000%)
TRS RNST 2Y 01/17/2020	(80)	313	0.001%
TRS RNST 2Y 01/17/2020	(153)	598	0.001%
TRS RNST 2Y 01/17/2020	(27)	106	0.000%
TRS RNST 2Y 01/17/2020	(94)	368	0.001%
TRS RNST 2Y 01/17/2020	(97)	379	0.001%
TRS ROG 2Y 01/17/2020	(29)	(97)	(0.000%)
TRS ROG 2Y 01/17/2020	(203)	(678)	(0.001%)
TRS ROG 2Y 01/17/2020	(161)	(538)	(0.001%)
TRS ROG 2Y 01/17/2020	(26)	(87)	(0.000%)
TRS ROG 2Y 01/17/2020	(147)	(491)	(0.001%)
TRS ROK 2Y 01/17/2020	(2,473)	9,571	0.015%
TRS ROKU 2Y 01/17/2020	(375)	(645)	(0.001%)
TRS ROKU 2Y 01/17/2020	(337)	(580)	(0.001%)
TRS ROKU 2Y 01/17/2020	(51)	(88)	(0.000%)
TRS ROKU 2Y 01/17/2020	(65)	(112)	(0.000%)
TRS ROKU 2Y 01/17/2020	(150)	(258)	(0.000%)
TRS ROLL 2Y 01/17/2020	(94)	406	0.001%
TRS RPD 2Y 01/17/2020	(80)	(137)	(0.000%)
TRS RPM 2Y 01/17/2020	175	205	0.000%
TRS RPM 2Y 01/17/2020	200	234	0.000%
TRS RPM 2Y 01/17/2020	270	316	0.001%
TRS RPM 2Y 01/17/2020	1,000	1,170	0.002%



TRS RPM 2Y 01/17/2020	6,046	7,074	0.011%
TRS RPM 2Y 01/17/2020	285	333	0.001%
TRS RRC 2Y 01/17/2020	201	145	0.000%
TRS RRC 2Y 01/17/2020	543	391	0.001%
TRS RRC 2Y 01/17/2020	474	341	0.001%
TRS RRC 2Y 01/17/2020	411	296	0.000%
TRS RRC 2Y 01/17/2020	131	94	0.000%
TRS RRC 2Y 01/17/2020	2,616	1,884	0.003%
TRS RRC 2Y 01/17/2020	174	125	0.000%
TRS RRR 2Y 01/17/2020	134	(87)	(0.000%)
TRS RRR 2Y 01/17/2020	252	(164)	(0.000%)
TRS RRR 2Y 01/17/2020	415	(270)	(0.000%)
TRS RRR 2Y 01/17/2020	161	(105)	(0.000%)
TRS RRR 2Y 01/17/2020	1,818	(1,182)	(0.002%)
TRS RRR 2Y 01/17/2020	630	(410)	(0.001%)
TRS RSG 2Y 01/17/2020	(3,742)	(6,549)	(0.011%)
TRS RSG 2Y 01/17/2020	(485)	(849)	(0.001%)
TRS RUN 2Y 01/17/2020	(562)	399	0.001%
TRS RUN 2Y 01/17/2020	(581)	413	0.001%
TRS RUN 2Y 01/17/2020	(599)	425	0.001%
TRS RUN 2Y 01/17/2020	(569)	404	0.001%
TRS RUN 2Y 01/17/2020	(935)	664	0.001%
TRS RUN 2Y 01/17/2020	(400)	284	0.000%
TRS RUN 2Y 01/17/2020	(281)	200	0.000%
TRS RUN 2Y 01/17/2020	(1,616)	1,147	0.002%
TRS RUN 2Y 01/17/2020	(279)	198	0.000%
TRS RUTH 2Y 01/17/2020	90	27	0.000%
TRS RUTH 2Y 01/17/2020	247	74	0.000%
TRS RXN 2Y 01/17/2020	777	(1,523)	(0.002%)
TRS RXN 2Y 01/17/2020	84	(165)	(0.000%)
TRS RXN 2Y 01/17/2020	342	(670)	(0.001%)
TRS RXN 2Y 01/17/2020	18	(35)	(0.000%)
TRS RXN 2Y 01/17/2020	19	(37)	(0.000%)
TRS RYAM 2Y 01/17/2020	(332)	(282)	(0.000%)
TRS RYAM 2Y 01/17/2020	(190)	(162)	(0.000%)
TRS RYAM 2Y 01/17/2020	(369)	(314)	(0.001%)
TRS RYAM 2Y 01/17/2020	(98)	(83)	(0.000%)
TRS SAFM 2Y 01/17/2020	(19)	(65)	(0.000%)
TRS SAFM 2Y 01/17/2020	(675)	(2,315)	(0.004%)
TRS SAGE 2Y 01/17/2020	170	146	0.000%
TRS SAH 2Y 01/17/2020	(1,059)	(1,017)	(0.002%)
TRS SAH 2Y 01/17/2020	(806)	(774)	(0.001%)
TRS SAH 2Y 01/17/2020	(293)	(281)	(0.000%)
TRS SAH 2Y 01/17/2020	(335)	(322)	(0.001%)
TRS SAH 2Y 01/17/2020	(405)	(389)	(0.001%)
TRS SAH 2Y 01/17/2020	(984)	(945)	(0.002%)
TRS SAH 2Y 01/17/2020	(414)	(397)	(0.001%)
TRS SAH 2Y 01/17/2020	(151)	(145)	(0.000%)
TRS SAH 2Y 01/17/2020	(330)	(317)	(0.001%)
TRS SAH 2Y 01/17/2020	(731)	(702)	(0.001%)
TRS SAIA 2Y 01/17/2020	85	(136)	(0.000%)
TRS SAIA 2Y 01/17/2020	647	(1,035)	(0.002%)
TRS SAIC 2Y 01/17/2020	(1,174)	(4,743)	(0.008%)
TRS SALT 2Y 01/17/2020	(5,113)	2,352	0.004%
TRS SALT 2Y 01/17/2020	(897)	413	0.001%
TRS SANM 2Y 01/17/2020	688	(1,170)	(0.002%)
TRS SANM 2Y 01/17/2020	1,485	(2,525)	(0.004%)
TRS SANM 2Y 01/17/2020	196	(333)	(0.001%)
TRS SANM 2Y 01/17/2020	259	(440)	(0.001%)
TRS SBGI 2Y 01/17/2020	1,136	(943)	(0.002%)
TRS SBGI 2Y 01/17/2020	95	(79)	(0.000%)
TRS SBGI 2Y 01/17/2020	73	(61)	(0.000%)
TRS SBGI 2Y 01/17/2020	122	(101)	(0.000%)
TRS SBGI 2Y 01/17/2020	172	(143)	(0.000%)
TRS SBGI 2Y 01/17/2020	345	(286)	(0.000%)
TRS SBGI 2Y 01/17/2020	795	(660)	(0.001%)
TRS SBUX 2Y 01/17/2020	(4,346)	(15,950)	(0.026%)
TRS SCHN 2Y 01/17/2020	1,265	481	0.001%
TRS SCHW 2Y 01/17/2020	1,702	(4,578)	(0.007%)
TRS SCHW 2Y 01/17/2020	2,831	(7,615)	(0.012%)
TRS SE/ASSAB 2Y 01/17/2020	8,846	2,093	0.003%
TRS SE/ATCOB 2Y 01/17/2020	(2,530)	(14)	(0.000%)
TRS SE/ATCOB 2Y 01/17/2020	(8,271)	(44)	(0.000%)
TRS SE/ATCOB 2Y 01/17/2020	(2,832)	(15)	(0.000%)
TRS SE/EPIB 2Y 01/17/2020	7,262	1,906	0.003%
TRS SE/EPIB 2Y 01/17/2020	4,140	1,087	0.002%
TRS SE/HEXAB 2Y 01/17/2020	3,062	(988)	(0.002%)
TRS SE/SEBA 2Y 01/17/2020	(8,914)	13,097	0.021%
TRS SE/SKFB 2Y 01/17/2020	(1,000)	543	0.001%
TRS SE/SKFB 2Y 01/17/2020	(5,400)	2,933	0.005%
TRS SE/SKFB 2Y 01/17/2020	(2,500)	1,358	0.002%
TRS SEAS 2Y 01/17/2020	585	913	0.001%
TRS SEAS 2Y 01/17/2020	1,963	3,062	0.005%
TRS SEE 2Y 01/17/2020	130	99	0.000%
TRS SEE 2Y 01/17/2020	314	239	0.000%
TRS SEE 2Y 01/17/2020	6,592	5,010	0.008%
TRS SF 2Y 01/17/2020	(358)	1,038	0.002%
TRS SF 2Y 01/17/2020	(86)	249	0.000%
TRS SFBS 2Y 01/17/2020	(301)	205	0.000%
TRS SFBS 2Y 01/17/2020	(246)	167	0.000%
TRS SFBS 2Y 01/17/2020	(156)	106	0.000%
TRS SFBS 2Y 01/17/2020	(112)	76	0.000%
TRS SFBS 2Y 01/17/2020	(605)	411	0.001%
TRS SFBS 2Y 01/17/2020	(195)	133	0.000%
TRS SFBS 2Y 01/17/2020	(85)	58	0.000%
TRS SFBS 2Y 01/17/2020	(761)	517	0.001%
TRS SFLY 2Y 01/17/2020	(655)	105	0.000%
TRS SFLY 2Y 01/17/2020	(676)	108	0.000%
TRS SGMS 2Y 01/17/2020	186	(461)	(0.001%)
TRS SGMS 2Y 01/17/2020	1,274	(3,160)	(0.005%)

TRS SGMS 2Y 01/17/2020	409	(1,014)	(0.002%)
TRS SGMS 2Y 01/17/2020	17	(42)	(0.000%)
TRS SGMS 2Y 01/17/2020	110	(273)	(0.000%)
TRS SGMS 2Y 01/17/2020	113	(280)	(0.000%)
TRS SGMS 2Y 01/17/2020	235	(583)	(0.001%)
TRS SGMS 2Y 01/17/2020	1,257	(3,117)	(0.005%)
TRS SHAK 2Y 01/17/2020	(231)	(1,340)	(0.002%)
TRS SHAK 2Y 01/17/2020	(64)	(371)	(0.001%)
TRS SHAK 2Y 01/17/2020	(104)	(603)	(0.001%)
TRS SHAK 2Y 01/17/2020	(51)	(296)	(0.000%)
TRS SHAK 2Y 01/17/2020	(638)	(3,700)	(0.006%)
TRS SHAK 2Y 01/17/2020	(207)	(1,201)	(0.002%)
TRS SHAK 2Y 01/17/2020	(412)	(2,390)	(0.004%)
TRS SIEN 2Y 01/17/2020	(306)	80	0.000%
TRS SIEN 2Y 01/17/2020	(261)	68	0.000%
TRS SIEN 2Y 01/17/2020	(219)	57	0.000%
TRS SIEN 2Y 01/17/2020	(1,395)	363	0.001%
TRS SIEN 2Y 01/17/2020	(99)	26	0.000%
TRS SIG 2Y 01/17/2020	134	4	0.000%
TRS SIG 2Y 01/17/2020	174	5	0.000%
TRS SIG 2Y 01/17/2020	49	1	0.000%
TRS SIG 2Y 01/17/2020	232	7	0.000%
TRS SIG 2Y 01/17/2020	1,886	57	0.000%
TRS SIG 2Y 01/17/2020	139	4	0.000%
TRS SIG 2Y 01/17/2020	66	2	0.000%
TRS SIG 2Y 01/17/2020	585	18	0.000%
TRS SIG 2Y 01/17/2020	92	3	0.000%
TRS SIGI 2Y 01/17/2020	(544)	370	0.001%
TRS SITE 2Y 01/17/2020	(151)	(374)	(0.001%)
TRS SITE 2Y 01/17/2020	(50)	(124)	(0.000%)
TRS SITE 2Y 01/17/2020	(245)	(608)	(0.001%)
TRS SITE 2Y 01/17/2020	(79)	(196)	(0.000%)
TRS SITE 2Y 01/17/2020	(157)	(389)	(0.001%)
TRS SIVB 2Y 01/17/2020	(329)	7,847	0.013%
TRS SIVB 2Y 01/17/2020	(340)	8,109	0.013%
TRS SJI 2Y 01/17/2020	(1,721)	(2,409)	(0.004%)
TRS SJI 2Y 01/17/2020	(501)	(701)	(0.001%)
TRS SJI 2Y 01/17/2020	(641)	(897)	(0.001%)
TRS SKX 2Y 01/17/2020	358	369	0.001%
TRS SKX 2Y 01/17/2020	488	503	0.001%
TRS SLCA 2Y 01/17/2020	(789)	(1,436)	(0.002%)
TRS SLCA 2Y 01/17/2020	(2,435)	(4,432)	(0.007%)
TRS SLCA 2Y 01/17/2020	(344)	(626)	(0.001%)
TRS SLCA 2Y 01/17/2020	(60)	(109)	(0.000%)
TRS SMG 2Y 01/17/2020	(777)	1,935	0.003%
TRS SMP 2Y 01/17/2020	261	209	0.000%
TRS SNBR 2Y 01/17/2020	1,770	(336)	(0.001%)
TRS SND 2Y 01/17/2020	(20,000)	(9,200)	(0.015%)
TRS SNDR 2Y 01/17/2020	719	(460)	(0.001%)
TRS SNDR 2Y 01/17/2020	2,282	(1,460)	(0.002%)
TRS SNHY 2Y 01/17/2020	(732)	(110)	(0.000%)
TRS SNHY 2Y 01/17/2020	(123)	(18)	(0.000%)
TRS SNHY 2Y 01/17/2020	(65)	(10)	(0.000%)
TRS SNHY 2Y 01/17/2020	(257)	(39)	(0.000%)
TRS SNHY 2Y 01/17/2020	(149)	(22)	(0.000%)
TRS SNHY 2Y 01/17/2020	(59)	(9)	(0.000%)
TRS SNHY 2Y 01/17/2020	(51)	(8)	(0.000%)
TRS SNHY 2Y 01/17/2020	(304)	(46)	(0.000%)
TRS SON 2Y 01/17/2020	(85)	(207)	(0.000%)
TRS SON 2Y 01/17/2020	(966)	(2,347)	(0.004%)
TRS SPG 2Y 01/17/2020	(829)	(5,073)	(0.008%)
TRS SPN 2Y 01/17/2020	1,495	164	0.000%
TRS SPSC 2Y 01/17/2020	80	(50)	(0.000%)
TRS SPSC 2Y 01/17/2020	119	(75)	(0.000%)
TRS SPTN 2Y 01/17/2020	1,285	(283)	(0.000%)
TRS SPTN 2Y 01/17/2020	332	(73)	(0.000%)
TRS SPTN 2Y 01/17/2020	1,894	(417)	(0.001%)
TRS SQ 2Y 01/17/2020	(281)	486	0.001%
TRS SQ 2Y 01/17/2020	(162)	280	0.000%
TRS SQ 2Y 01/17/2020	(108)	187	0.000%
TRS SQ 2Y 01/17/2020	(88)	152	0.000%
TRS SQ 2Y 01/17/2020	(339)	586	0.001%
TRS SQ 2Y 01/17/2020	(27)	47	0.000%
TRS SQ 2Y 01/17/2020	(87)	151	0.000%
TRS SQ 2Y 01/17/2020	(20)	35	0.000%
TRS SR 2Y 01/17/2020	(237)	(481)	(0.001%)
TRS SR 2Y 01/17/2020	(43)	(87)	(0.000%)
TRS SR 2Y 01/17/2020	(821)	(1,667)	(0.003%)
TRS SRCI 2Y 01/17/2020	(1,413)	(268)	(0.000%)
TRS SRCL 2Y 01/17/2020	(246)	(1,245)	(0.002%)
TRS SRCL 2Y 01/17/2020	(506)	(2,560)	(0.004%)
TRS SRCL 2Y 01/17/2020	(138)	(698)	(0.001%)
TRS SRCL 2Y 01/17/2020	1,972	9,978	0.016%
TRS SRCL 2Y 01/17/2020	(282)	(1,427)	(0.002%)
TRS SRCL 2Y 01/17/2020	(787)	(3,982)	(0.006%)
TRS SRE 2Y 01/17/2020	904	1,121	0.002%
TRS SRI 2Y 01/17/2020	110	91	0.000%
TRS SRI 2Y 01/17/2020	347	288	0.000%
TRS SRI 2Y 01/17/2020	278	231	0.000%
TRS SSB 2Y 01/17/2020	(276)	651	0.001%
TRS SSB 2Y 01/17/2020	(86)	203	0.000%
TRS SSB 2Y 01/17/2020	(28)	66	0.000%
TRS SSB 2Y 01/17/2020	(16)	38	0.000%
TRS SSB 2Y 01/17/2020	(114)	269	0.000%
TRS SSB 2Y 01/17/2020	(282)	666	0.001%
TRS SSB 2Y 01/17/2020	(90)	212	0.000%
TRS SSB 2Y 01/17/2020	(349)	824	0.001%
TRS SSB 2Y 01/17/2020	(33)	78	0.000%
TRS SSYS 2Y 01/17/2020	(460)	(9)	(0.000%)
TRS SSYS 2Y 01/17/2020	(81)	(2)	(0.000%)

TRS STAY 2Y 01/17/2020	527	(111)	(0.000%)
TRS STAY 2Y 01/17/2020	537	(113)	(0.000%)
TRS STAY 2Y 01/17/2020	1,241	(261)	(0.000%)
TRS STAY 2Y 01/17/2020	313	(66)	(0.000%)
TRS STAY 2Y 01/17/2020	261	(55)	(0.000%)
TRS STE 2Y 01/17/2020	163	758	0.001%
TRS STLD 2Y 01/17/2020	1,402	210	0.000%
TRS STLD 2Y 01/17/2020	245	37	0.000%
TRS STT 2Y 01/17/2020	641	(2,750)	(0.004%)
TRS STX 2Y 01/17/2020	(4,700)	(987)	(0.002%)
TRS STX 2Y 01/17/2020	(1,000)	(210)	(0.000%)
TRS STX 2Y 01/17/2020	(1,000)	(210)	(0.000%)
TRS SUM 2Y 01/17/2020	(909)	1,391	0.002%
TRS SUM 2Y 01/17/2020	(991)	1,516	0.002%
TRS SUM 2Y 01/17/2020	(203)	311	0.001%
TRS SUM 2Y 01/17/2020	(195)	298	0.000%
TRS SWK 2Y 01/17/2020	(256)	(1,193)	(0.002%)
TRS SWN 2Y 01/17/2020	1,523	564	0.001%
TRS SWN 2Y 01/17/2020	4,135	1,530	0.002%
TRS SXC 2Y 01/17/2020	513	(236)	(0.000%)
TRS SXC 2Y 01/17/2020	1,262	(581)	(0.001%)
TRS SXT 2Y 01/17/2020	(155)	(188)	(0.000%)
TRS SXT 2Y 01/17/2020	(124)	(150)	(0.000%)
TRS SXT 2Y 01/17/2020	(80)	(97)	(0.000%)
TRS SXT 2Y 01/17/2020	(24)	(29)	(0.000%)
TRS SXT 2Y 01/17/2020	(98)	(119)	(0.000%)
TRS SXT 2Y 01/17/2020	(245)	(296)	(0.000%)
TRS SXT 2Y 01/17/2020	(248)	(300)	(0.000%)
TRS SXT 2Y 01/17/2020	(111)	(134)	(0.000%)
TRS SXT 2Y 01/17/2020	(250)	(303)	(0.000%)
TRS SXT 2Y 01/17/2020	(47)	(57)	(0.000%)
TRS SYBT 2Y 01/17/2020	(1,102)	2,281	0.004%
TRS SYBT 2Y 01/17/2020	(193)	400	0.001%
TRS SYKE 2Y 01/17/2020	70	(15)	(0.000%)
TRS SYKE 2Y 01/17/2020	336	(74)	(0.000%)
TRS SYKE 2Y 01/17/2020	207	(46)	(0.000%)
TRS SYKE 2Y 01/17/2020	499	(110)	(0.000%)
TRS SYMC 2Y 01/17/2020	6,426	(193)	(0.000%)
TRS SYNH 2Y 01/17/2020	236	1,142	0.002%
TRS SYNH 2Y 01/17/2020	450	2,178	0.004%
TRS SYNH 2Y 01/17/2020	500	2,420	0.004%
TRS SYNH 2Y 01/17/2020	91	440	0.001%
TRS SYX 2Y 01/17/2020	125	209	0.000%
TRS TAP 2Y 01/17/2020	70	(82)	(0.000%)
TRS TAP 2Y 01/17/2020	104	(122)	(0.000%)
TRS TAP 2Y 01/17/2020	429	(502)	(0.001%)
TRS TAP 2Y 01/17/2020	234	(274)	(0.000%)
TRS TAP 2Y 01/17/2020	129	(151)	(0.000%)
TRS TAP 2Y 01/17/2020	300	(351)	(0.001%)
TRS TAP 2Y 01/17/2020	55	(64)	(0.000%)
TRS TBBK 2Y 01/17/2020	327	(235)	(0.000%)
TRS TBBK 2Y 01/17/2020	3,846	(2,769)	(0.004%)
TRS TBBK 2Y 01/17/2020	675	(486)	(0.001%)
TRS TBI 2Y 01/17/2020	123	93	0.000%
TRS TBI 2Y 01/17/2020	559	425	0.001%
TRS TBI 2Y 01/17/2020	195	148	0.000%
TRS TBI 2Y 01/17/2020	353	268	0.000%
TRS TBI 2Y 01/17/2020	198	150	0.000%
TRS TBK 2Y 01/17/2020	(1,197)	1,796	0.003%
TRS TBK 2Y 01/17/2020	(712)	1,068	0.002%
TRS TBK 2Y 01/17/2020	(162)	243	0.000%
TRS TCBI 2Y 01/17/2020	1,265	(5,035)	(0.008%)
TRS TCBI 2Y 01/17/2020	123	(490)	(0.001%)
TRS TCEHY 2Y 01/17/2020	1,000	20	0.000%
TRS TCEHY 2Y 01/17/2020	2,000	40	0.000%
TRS TCMD 2Y 01/17/2020	(100)	1,047	0.002%
TRS TCMD 2Y 01/17/2020	(57)	597	0.001%
TRS TCMD 2Y 01/17/2020	(62)	649	0.001%
TRS TDOC 2Y 01/17/2020	(567)	4,116	0.007%
TRS TECD 2Y 01/17/2020	312	112	0.000%
TRS TECD 2Y 01/17/2020	35	13	0.000%
TRS TECD 2Y 01/17/2020	98	35	0.000%
TRS TECD 2Y 01/17/2020	395	142	0.000%
TRS TECD 2Y 01/17/2020	85	31	0.000%
TRS TECH 2Y 01/17/2020	(291)	(844)	(0.001%)
TRS TEL 2Y 01/17/2020	(2,594)	7,652	0.012%
TRS TEL 2Y 01/17/2020	(1,261)	3,720	0.006%
TRS TEL 2Y 01/17/2020	(566)	1,670	0.003%
TRS TERP 2Y 01/17/2020	(1,259)	(1,435)	(0.002%)
TRS TERP 2Y 01/17/2020	(669)	(763)	(0.001%)
TRS TERP 2Y 01/17/2020	(740)	(844)	(0.001%)
TRS TERP 2Y 01/17/2020	(21)	(24)	(0.000%)
TRS TERP 2Y 01/17/2020	(745)	(849)	(0.001%)
TRS TEX 2Y 01/17/2020	1,417	(907)	(0.001%)
TRS TEX 2Y 01/17/2020	47	(30)	(0.000%)
TRS TEX 2Y 01/17/2020	1,011	(647)	(0.001%)
TRS TEX 2Y 01/17/2020	8	(5)	(0.000%)
TRS TFSL 2Y 01/17/2020	(1,356)	95	0.000%
TRS TFSL 2Y 01/17/2020	(450)	32	0.000%
TRS TFSL 2Y 01/17/2020	(2,688)	188	0.000%
TRS TFSL 2Y 01/17/2020	(84)	6	0.000%
TRS TFSL 2Y 01/17/2020	(486)	34	0.000%
TRS TG 2Y 01/17/2020	273	(63)	(0.000%)
TRS TG 2Y 01/17/2020	303	(70)	(0.000%)
TRS TG 2Y 01/17/2020	251	(58)	(0.000%)
TRS TG 2Y 01/17/2020	389	(89)	(0.000%)
TRS TG 2Y 01/17/2020	1,123	(258)	(0.000%)
TRS TG 2Y 01/17/2020	209	(48)	(0.000%)
TRS TGI 2Y 01/17/2020	(1,118)	1,934	0.003%
TRS TGI 2Y 01/17/2020	(143)	247	0.000%

TRS TGI 2Y 01/17/2020	(202)	349	0.001%
TRS TGI 2Y 01/17/2020	(428)	740	0.001%
TRS TGI 2Y 01/17/2020	(130)	225	0.000%
TRS TGI 2Y 01/17/2020	(877)	1,517	0.002%
TRS THC 2Y 01/17/2020	268	(96)	(0.000%)
TRS THC 2Y 01/17/2020	530	(191)	(0.000%)
TRS THC 2Y 01/17/2020	399	(144)	(0.000%)
TRS THC 2Y 01/17/2020	279	(100)	(0.000%)
TRS THC 2Y 01/17/2020	54	(19)	(0.000%)
TRS THC 2Y 01/17/2020	475	(171)	(0.000%)
TRS THC 2Y 01/17/2020	1,010	(364)	(0.001%)
TRS THC 2Y 01/17/2020	147	(53)	(0.000%)
TRS THG 2Y 01/17/2020	(438)	889	0.001%
TRS THG 2Y 01/17/2020	(131)	266	0.000%
TRS THG 2Y 01/17/2020	(192)	390	0.001%
TRS THRM 2Y 01/17/2020	(171)	193	0.000%
TRS THRM 2Y 01/17/2020	(146)	165	0.000%
TRS THRM 2Y 01/17/2020	(916)	1,035	0.002%
TRS TIF 2Y 01/17/2020	(49)	(441)	(0.001%)
TRS TIF 2Y 01/17/2020	(199)	(1,789)	(0.003%)
TRS TIF 2Y 01/17/2020	(13)	(117)	(0.000%)
TRS TIF 2Y 01/17/2020	(40)	(360)	(0.001%)
TRS TIF 2Y 01/17/2020	(620)	(5,574)	(0.009%)
TRS TISI 2Y 01/17/2020	(370)	340	0.001%
TRS TISI 2Y 01/17/2020	(2,507)	2,306	0.004%
TRS TIVO 2Y 01/17/2020	563	17	0.000%
TRS TIVO 2Y 01/17/2020	195	6	0.000%
TRS TIVO 2Y 01/17/2020	1,274	38	0.000%
TRS TIVO 2Y 01/17/2020	585	18	0.000%
TRS TIVO 2Y 01/17/2020	34	1	0.000%
TRS TLRD 2Y 01/17/2020	417	(404)	(0.001%)
TRS TLRD 2Y 01/17/2020	456	(442)	(0.001%)
TRS TLRD 2Y 01/17/2020	256	(248)	(0.000%)
TRS TMST 2Y 01/17/2020	(2,472)	643	0.001%
TRS TMST 2Y 01/17/2020	(434)	113	0.000%
TRS TNC 2Y 01/17/2020	33	47	0.000%
TRS TNC 2Y 01/17/2020	92	131	0.000%
TRS TNC 2Y 01/17/2020	101	143	0.000%
TRS TNC 2Y 01/17/2020	89	126	0.000%
TRS TNET 2Y 01/17/2020	(332)	651	0.001%
TRS TNET 2Y 01/17/2020	(299)	586	0.001%
TRS TNET 2Y 01/17/2020	(255)	500	0.001%
TRS TNET 2Y 01/17/2020	(135)	265	0.000%
TRS TOWR 2Y 01/17/2020	2,204	(4,408)	(0.007%)
TRS TOWR 2Y 01/17/2020	313	(626)	(0.001%)
TRS TOWR 2Y 01/17/2020	406	(812)	(0.001%)
TRS TPCO 2Y 01/17/2020	518	275	0.000%
TRS TPCO 2Y 01/17/2020	152	81	0.000%
TRS TPCO 2Y 01/17/2020	1,728	916	0.001%
TRS TPCO 2Y 01/17/2020	262	139	0.000%
TRS TPCO 2Y 01/17/2020	440	233	0.000%
TRS TPIC 2Y 01/17/2020	(169)	426	0.001%
TRS TPIC 2Y 01/17/2020	(1,740)	4,385	0.007%
TRS TPRE 2Y 01/17/2020	1,738	(1,425)	(0.002%)
TRS TPRE 2Y 01/17/2020	576	(472)	(0.001%)
TRS TPRE 2Y 01/17/2020	786	(645)	(0.001%)
TRS TPRE 2Y 01/17/2020	2,403	(1,970)	(0.003%)
TRS TPRE 2Y 01/17/2020	679	(557)	(0.001%)
TRS TPRE 2Y 01/17/2020	193	(158)	(0.000%)
TRS TRCO 2Y 01/17/2020	862	17	0.000%
TRS TRCO 2Y 01/17/2020	337	7	0.000%
TRS TRCO 2Y 01/17/2020	321	6	0.000%
TRS TREE 2Y 01/17/2020	(32)	(348)	(0.001%)
TRS TREE 2Y 01/17/2020	(78)	(849)	(0.001%)
TRS TREE 2Y 01/17/2020	(20)	(218)	(0.000%)
TRS TREE 2Y 01/17/2020	(50)	(544)	(0.001%)
TRS TREE 2Y 01/17/2020	(28)	(305)	(0.000%)
TRS TREE 2Y 01/17/2020	(28)	(305)	(0.000%)
TRS TREE 2Y 01/17/2020	(20)	(218)	(0.000%)
TRS TRN 2Y 01/17/2020	(88)	46	0.000%
TRS TRN 2Y 01/17/2020	(763)	397	0.001%
TRS TRN 2Y 01/17/2020	(1,053)	548	0.001%
TRS TRN 2Y 01/17/2020	(199)	103	0.000%
TRS TRN 2Y 01/17/2020	(1,045)	543	0.001%
TRS TRN 2Y 01/17/2020	(583)	303	0.000%
TRS TRS 2Y 01/17/2020	165	(183)	(0.000%)
TRS TRTN 2Y 01/17/2020	(140)	(53)	(0.000%)
TRS TRTN 2Y 01/17/2020	(228)	(87)	(0.000%)
TRS TRTN 2Y 01/17/2020	(211)	(80)	(0.000%)
TRS TRTN 2Y 01/17/2020	(637)	(242)	(0.000%)
TRS TSC 2Y 01/17/2020	1,397	(1,551)	(0.003%)
TRS TSE 2Y 01/17/2020	113	(163)	(0.000%)
TRS TSE 2Y 01/17/2020	516	(743)	(0.001%)
TRS TSE 2Y 01/17/2020	517	(744)	(0.001%)
TRS TSE 2Y 01/17/2020	274	(395)	(0.001%)
TRS TSE 2Y 01/17/2020	43	(62)	(0.000%)
TRS TSE 2Y 01/17/2020	39	(56)	(0.000%)
TRS TSE 2Y 01/17/2020	77	(111)	(0.000%)
TRS TSE 2Y 01/17/2020	44	(63)	(0.000%)
TRS TSE 2Y 01/17/2020	151	(217)	(0.000%)
TRS TSLA 2Y 01/17/2020	233	1,032	0.002%
TRS TUP 2Y 01/17/2020	2,211	(3,626)	(0.006%)
TRS TUSK 2Y 01/17/2020	57	(74)	(0.000%)
TRS TUSK 2Y 01/17/2020	816	(1,053)	(0.002%)
TRS TUSK 2Y 01/17/2020	119	(154)	(0.000%)
TRS TUSK 2Y 01/17/2020	190	(245)	(0.000%)
TRS TUSK 2Y 01/17/2020	380	(490)	(0.001%)
TRS TUSK 2Y 01/17/2020	51	(66)	(0.000%)
TRS TVTY 2Y 01/17/2020	3,704	148	0.000%
TRS TVTY 2Y 01/17/2020	49	2	0.000%

TRS TWI 2Y 01/17/2020	(616)	(524)	(0.001%)
TRS TWI 2Y 01/17/2020	(2,974)	(2,528)	(0.004%)
TRS TWLO 2Y 01/17/2020	(95)	22	0.000%
TRS TWLO 2Y 01/17/2020	(51)	12	0.000%
TRS TWLO 2Y 01/17/2020	(145)	33	0.000%
TRS TWLO 2Y 01/17/2020	(382)	88	0.000%
TRS TWOU 2Y 01/17/2020	(469)	(840)	(0.001%)
TRS TWOU 2Y 01/17/2020	(32)	(57)	(0.000%)
TRS TWOU 2Y 01/17/2020	(33)	(59)	(0.000%)
TRS TWOU 2Y 01/17/2020	(148)	(265)	(0.000%)
TRS TWOU 2Y 01/17/2020	(37)	(66)	(0.000%)
TRS TWTR 2Y 01/17/2020	(2,891)	(4,799)	(0.008%)
TRS TXRH 2Y 01/17/2020	(160)	(397)	(0.001%)
TRS TXRH 2Y 01/17/2020	(186)	(461)	(0.001%)
TRS TXRH 2Y 01/17/2020	(37)	(92)	(0.000%)
TRS TYL 2Y 01/17/2020	(68)	(137)	(0.000%)
TRS TYL 2Y 01/17/2020	(377)	(758)	(0.001%)
TRS UAA 2Y 01/17/2020	(891)	953	0.002%
TRS UAA 2Y 01/17/2020	(1,046)	1,119	0.002%
TRS UAA 2Y 01/17/2020	(467)	500	0.001%
TRS UAA 2Y 01/17/2020	(304)	325	0.001%
TRS UAA 2Y 01/17/2020	(1,265)	1,354	0.002%
TRS UAL 2Y 01/17/2020	72	(138)	(0.000%)
TRS UAL 2Y 01/17/2020	71	(136)	(0.000%)
TRS UAL 2Y 01/17/2020	26	(50)	(0.000%)
TRS UAL 2Y 01/17/2020	128	(244)	(0.000%)
TRS UAL 2Y 01/17/2020	41	(78)	(0.000%)
TRS UAL 2Y 01/17/2020	374	(714)	(0.001%)
TRS UAL 2Y 01/17/2020	97	(185)	(0.000%)
TRS UAL 2Y 01/17/2020	91	(174)	(0.000%)
TRS UAL 2Y 01/17/2020	102	(195)	(0.000%)
TRS UBSI 2Y 01/17/2020	(893)	1,098	0.002%
TRS UBSI 2Y 01/17/2020	(1,528)	1,879	0.003%
TRS UDR 2Y 01/17/2020	(1,225)	(410)	(0.001%)
TRS UDR 2Y 01/17/2020	(959)	(2)	(0.000%)
TRS UDR 2Y 01/17/2020	(1,263)	(472)	(0.001%)
TRS UEIC 2Y 01/17/2020	(164)	(576)	(0.001%)
TRS UEIC 2Y 01/17/2020	(624)	(2,190)	(0.004%)
TRS UEIC 2Y 01/17/2020	(176)	(618)	(0.001%)
TRS UEIC 2Y 01/17/2020	(216)	(758)	(0.001%)
TRS UFCS 2Y 01/17/2020	(91)	177	0.000%
TRS UFCS 2Y 01/17/2020	(44)	85	0.000%
TRS UFI 2Y 01/17/2020	(205)	355	0.001%
TRS UFI 2Y 01/17/2020	(282)	488	0.001%
TRS UFI 2Y 01/17/2020	(110)	190	0.000%
TRS UFI 2Y 01/17/2020	(186)	322	0.001%
TRS UFI 2Y 01/17/2020	(405)	701	0.001%
TRS UFI 2Y 01/17/2020	(1,042)	1,803	0.003%
TRS UFI 2Y 01/17/2020	(248)	429	0.001%
TRS UFI 2Y 01/17/2020	(204)	353	0.001%
TRS UFS 2Y 01/17/2020	39	12	0.000%
TRS UFS 2Y 01/17/2020	89	28	0.000%
TRS UFS 2Y 01/17/2020	123	38	0.000%
TRS UFS 2Y 01/17/2020	137	42	0.000%
TRS UFS 2Y 01/17/2020	150	47	0.000%
TRS UFS 2Y 01/17/2020	181	56	0.000%
TRS UFS 2Y 01/17/2020	715	222	0.000%
TRS UFS 2Y 01/17/2020	278	86	0.000%
TRS UFS 2Y 01/17/2020	191	59	0.000%
TRS UGI 2Y 01/17/2020	926	389	0.001%
TRS UGI 2Y 01/17/2020	176	74	0.000%
TRS UGI 2Y 01/17/2020	75	32	0.000%
TRS UGI 2Y 01/17/2020	184	77	0.000%
TRS UGI 2Y 01/17/2020	162	68	0.000%
TRS UHAL 2Y 01/17/2020	(13)	99	0.000%
TRS UHAL 2Y 01/17/2020	(43)	326	0.001%
TRS UHAL 2Y 01/17/2020	(97)	735	0.001%
TRS UHAL 2Y 01/17/2020	(16)	121	0.000%
TRS UHAL 2Y 01/17/2020	(14)	106	0.000%
TRS UHAL 2Y 01/17/2020	(27)	205	0.000%
TRS UHAL 2Y 01/17/2020	(28)	212	0.000%
TRS UHS 2Y 01/17/2020	(208)	98	0.000%
TRS UHS 2Y 01/17/2020	(59)	28	0.000%
TRS UHS 2Y 01/17/2020	(61)	29	0.000%
TRS UHS 2Y 01/17/2020	(71)	33	0.000%
TRS UHS 2Y 01/17/2020	(78)	37	0.000%
TRS UIHC 2Y 01/17/2020	(1,806)	1,156	0.002%
TRS UIHC 2Y 01/17/2020	(317)	203	0.000%
TRS UIHC 2Y 01/17/2020	(581)	372	0.001%
TRS UIHC 2Y 01/17/2020	(480)	307	0.000%
TRS UIHC 2Y 01/17/2020	(461)	295	0.000%
TRS UIS 2Y 01/17/2020	1,310	(2,214)	(0.004%)
TRS UIS 2Y 01/17/2020	88	(149)	(0.000%)
TRS UIS 2Y 01/17/2020	288	(487)	(0.001%)
TRS UIS 2Y 01/17/2020	442	(747)	(0.001%)
TRS UIS 2Y 01/17/2020	558	(943)	(0.002%)
TRS UIS 2Y 01/17/2020	270	(456)	(0.001%)
TRS UIS 2Y 01/17/2020	1,037	(1,753)	(0.003%)
TRS UNFI 2Y 01/17/2020	(880)	0	0.000%
TRS UNG 2Y 01/17/2020	(500)	580	0.001%
TRS UNG 2Y 01/17/2020	(200)	232	0.000%
TRS UNG 2Y 01/17/2020	(2,000)	2,320	0.004%
TRS URBN 2Y 01/17/2020	(3,000)	(3,090)	(0.005%)
TRS URI 2Y 01/17/2020	56	(330)	(0.001%)
TRS URI 2Y 01/17/2020	41	(241)	(0.000%)
TRS URI 2Y 01/17/2020	211	(1,243)	(0.002%)
TRS URI 2Y 01/17/2020	28	(165)	(0.000%)
TRS URI 2Y 01/17/2020	88	(518)	(0.001%)
TRS URI 2Y 01/17/2020	2	(12)	(0.000%)
TRS URI 2Y 01/17/2020	26	(153)	(0.000%)

TRS URI 2Y 01/17/2020	228	(1,343)	(0.002%)
TRS USB 2Y 01/17/2020	(3,778)	14,659	0.024%
TRS USFD 2Y 01/17/2020	278	42	0.000%
TRS USFD 2Y 01/17/2020	537	81	0.000%
TRS USFD 2Y 01/17/2020	1,281	192	0.000%
TRS USM 2Y 01/17/2020	112	(142)	(0.000%)
TRS USM 2Y 01/17/2020	97	(123)	(0.000%)
TRS USM 2Y 01/17/2020	162	(206)	(0.000%)
TRS USM 2Y 01/17/2020	44	(56)	(0.000%)
TRS USM 2Y 01/17/2020	227	(288)	(0.000%)
TRS USM 2Y 01/17/2020	106	(135)	(0.000%)
TRS USM 2Y 01/17/2020	705	(895)	(0.001%)
TRS USNA 2Y 01/17/2020	549	(4,474)	(0.007%)
TRS USNA 2Y 01/17/2020	21	(171)	(0.000%)
TRS USNA 2Y 01/17/2020	170	(1,386)	(0.002%)
TRS UTL 2Y 01/17/2020	81	(66)	(0.000%)
TRS UTX 2Y 01/17/2020	(1,000)	(2,970)	(0.005%)
TRS UVV 2Y 01/17/2020	31	(76)	(0.000%)
TRS UVV 2Y 01/17/2020	111	(272)	(0.000%)
TRS UVV 2Y 01/17/2020	57	(140)	(0.000%)
TRS UVV 2Y 01/17/2020	30	(74)	(0.000%)
TRS UVV 2Y 01/17/2020	381	(933)	(0.002%)
TRS UVV 2Y 01/17/2020	492	(1,205)	(0.002%)
TRS UVV 2Y 01/17/2020	107	(262)	(0.000%)
TRS UVV 2Y 01/17/2020	299	(733)	(0.001%)
TRS V 2Y 01/17/2020	650	475	0.001%
TRS V 2Y 01/17/2020	200	146	0.000%
TRS VAC 2Y 01/17/2020	(103)	159	0.000%
TRS VAC 2Y 01/17/2020	(168)	259	0.000%
TRS VAC 2Y 01/17/2020	(34)	52	0.000%
TRS VAC 2Y 01/17/2020	(87)	134	0.000%
TRS VAC 2Y 01/17/2020	(81)	125	0.000%
TRS VAC 2Y 01/17/2020	(72)	111	0.000%
TRS VAC 2Y 01/17/2020	(107)	165	0.000%
TRS VAC 2Y 01/17/2020	(50)	77	0.000%
TRS VAC 2Y 01/17/2020	(183)	282	0.000%
TRS VAC 2Y 01/17/2020	(75)	116	0.000%
TRS VAC 2Y 01/17/2020	(12)	18	0.000%
TRS VAR 2Y 01/17/2020	(1,650)	(8,448)	(0.014%)
TRS VAR 2Y 01/17/2020	(330)	(1,690)	(0.003%)
TRS VCRA 2Y 01/17/2020	(181)	239	0.000%
TRS VCRA 2Y 01/17/2020	(218)	288	0.000%
TRS VCRA 2Y 01/17/2020	(75)	99	0.000%
TRS VCRA 2Y 01/17/2020	(671)	886	0.001%
TRS VEEV 2Y 01/17/2020	462	2,079	0.003%
TRS VEEV 2Y 01/17/2020	218	981	0.002%
TRS VEEV 2Y 01/17/2020	37	167	0.000%
TRS VEEV 2Y 01/17/2020	22	99	0.000%
TRS VFC 2Y 01/17/2020	(227)	(484)	(0.001%)
TRS VGR 2Y 01/17/2020	2,092	(920)	(0.001%)
TRS VGR 2Y 01/17/2020	644	(283)	(0.000%)
TRS VGR 2Y 01/17/2020	757	(333)	(0.001%)
TRS VGR 2Y 01/17/2020	823	(362)	(0.001%)
TRS VGR 2Y 01/17/2020	449	(198)	(0.000%)
TRS VGR 2Y 01/17/2020	490	(216)	(0.000%)
TRS VGR 2Y 01/17/2020	3,091	(1,360)	(0.002%)
TRS VGR 2Y 01/17/2020	88	(39)	(0.000%)
TRS VIAV 2Y 01/17/2020	(316)	(47)	(0.000%)
TRS VIAV 2Y 01/17/2020	(407)	(61)	(0.000%)
TRS VIAV 2Y 01/17/2020	(71)	(11)	(0.000%)
TRS VICR 2Y 01/17/2020	(66)	77	0.000%
TRS VICR 2Y 01/17/2020	(128)	150	0.000%
TRS VIRT 2Y 01/17/2020	(2,089)	2,528	0.004%
TRS VIVO 2Y 01/17/2020	401	445	0.001%
TRS VLO 2Y 01/17/2020	(2,892)	723	0.001%
TRS VMC 2Y 01/17/2020	(505)	(2,934)	(0.005%)
TRS VMC 2Y 01/17/2020	(2,203)	(12,799)	(0.021%)
TRS VMW 2Y 01/17/2020	349	(366)	(0.001%)
TRS VMW 2Y 01/17/2020	149	(156)	(0.000%)
TRS VRAY 2Y 01/17/2020	5,000	(3,900)	(0.006%)
TRS VRAY 2Y 01/17/2020	(691)	539	0.001%
TRS VRAY 2Y 01/17/2020	(457)	356	0.001%
TRS VRAY 2Y 01/17/2020	(528)	412	0.001%
TRS VREX 2Y 01/17/2020	6	6	0.000%
TRS VREX 2Y 01/17/2020	84	81	0.000%
TRS VRNS 2Y 01/17/2020	(228)	(41)	(0.000%)
TRS VRNT 2Y 01/17/2020	171	1,241	0.002%
TRS VRNT 2Y 01/17/2020	972	7,057	0.011%
TRS VRNT 2Y 01/17/2020	298	2,163	0.003%
TRS VRNT 2Y 01/17/2020	254	1,844	0.003%
TRS VRS 2Y 01/17/2020	274	499	0.001%
TRS VRS 2Y 01/17/2020	1,295	2,357	0.004%
TRS VRS 2Y 01/17/2020	452	823	0.001%
TRS VRS 2Y 01/17/2020	444	808	0.001%
TRS VRS 2Y 01/17/2020	338	615	0.001%
TRS VRS 2Y 01/17/2020	268	488	0.001%
TRS VRS 2Y 01/17/2020	277	504	0.001%
TRS VRSN 2Y 01/17/2020	479	(29)	(0.000%)
TRS VRSN 2Y 01/17/2020	402	(24)	(0.000%)
TRS VRTS 2Y 01/17/2020	(54)	157	0.000%
TRS VRTS 2Y 01/17/2020	(53)	154	0.000%
TRS VRTS 2Y 01/17/2020	(47)	137	0.000%
TRS VRTS 2Y 01/17/2020	(126)	367	0.001%
TRS VRTS 2Y 01/17/2020	(55)	160	0.000%
TRS VRTS 2Y 01/17/2020	(25)	73	0.000%
TRS VRTS 2Y 01/17/2020	(65)	189	0.000%
TRS VRTU 2Y 01/17/2020	(109)	132	0.000%
TRS VRTU 2Y 01/17/2020	(346)	419	0.001%
TRS VRTU 2Y 01/17/2020	(80)	97	0.000%
TRS VSAT 2Y 01/17/2020	(10)	(2)	(0.000%)

TRS VSAT 2Y 01/17/2020	(31)	(7)	(0.000%)
TRS VSAT 2Y 01/17/2020	(161)	(34)	(0.000%)
TRS VSAT 2Y 01/17/2020	(118)	(25)	(0.000%)
TRS VSAT 2Y 01/17/2020	(113)	(24)	(0.000%)
TRS VSAT 2Y 01/17/2020	(379)	(80)	(0.000%)
TRS VSAT 2Y 01/17/2020	(41)	(9)	(0.000%)
TRS VSAT 2Y 01/17/2020	(119)	(25)	(0.000%)
TRS VSAT 2Y 01/17/2020	(86)	(18)	(0.000%)
TRS VSAT 2Y 01/17/2020	(101)	(21)	(0.000%)
TRS VSAT 2Y 01/17/2020	(25)	(5)	(0.000%)
TRS VSH 2Y 01/17/2020	381	(678)	(0.001%)
TRS VSH 2Y 01/17/2020	143	(255)	(0.000%)
TRS VSH 2Y 01/17/2020	729	(1,298)	(0.002%)
TRS VSH 2Y 01/17/2020	373	(664)	(0.001%)
TRS VSH 2Y 01/17/2020	142	(253)	(0.000%)
TRS VSH 2Y 01/17/2020	831	(1,479)	(0.002%)
TRS VSH 2Y 01/17/2020	1,675	(2,982)	(0.005%)
TRS VVI 2Y 01/17/2020	(35)	(99)	(0.000%)
TRS VVI 2Y 01/17/2020	(135)	(383)	(0.001%)
TRS VVI 2Y 01/17/2020	(233)	(662)	(0.001%)
TRS VVI 2Y 01/17/2020	(59)	(168)	(0.000%)
TRS VVI 2Y 01/17/2020	(147)	(417)	(0.001%)
TRS VVI 2Y 01/17/2020	(312)	(886)	(0.001%)
TRS VZ 2Y 01/17/2020	(2,809)	(2,079)	(0.003%)
TRS W 2Y 01/17/2020	(514)	9,026	0.015%
TRS W 2Y 01/17/2020	300	(5,268)	(0.009%)
TRS W 2Y 01/17/2020	600	(10,536)	(0.017%)
TRS W 2Y 01/17/2020	400	(7,024)	(0.011%)
TRS W 2Y 01/17/2020	100	(1,756)	(0.003%)
TRS WAB 2Y 01/17/2020	(261)	(679)	(0.001%)
TRS WAB 2Y 01/17/2020	(240)	(624)	(0.001%)
TRS WAB 2Y 01/17/2020	(123)	(320)	(0.001%)
TRS WBA 2Y 01/17/2020	(1,732)	(1,108)	(0.002%)
TRS WBA 2Y 01/17/2020	(1,010)	(646)	(0.001%)
TRS WBT 2Y 01/17/2020	(1,035)	(704)	(0.001%)
TRS WBT 2Y 01/17/2020	(535)	(364)	(0.001%)
TRS WBT 2Y 01/17/2020	(179)	(122)	(0.000%)
TRS WBT 2Y 01/17/2020	(850)	(578)	(0.001%)
TRS WBT 2Y 01/17/2020	(1,643)	(1,117)	(0.002%)
TRS WBT 2Y 01/17/2020	(400)	(272)	(0.000%)
TRS WBT 2Y 01/17/2020	(309)	(210)	(0.000%)
TRS WBT 2Y 01/17/2020	(395)	(269)	(0.000%)
TRS WCC 2Y 01/17/2020	269	70	0.000%
TRS WCC 2Y 01/17/2020	84	22	0.000%
TRS WCC 2Y 01/17/2020	145	38	0.000%
TRS WCC 2Y 01/17/2020	185	48	0.000%
TRS WCC 2Y 01/17/2020	158	41	0.000%
TRS WCC 2Y 01/17/2020	177	46	0.000%
TRS WCC 2Y 01/17/2020	144	37	0.000%
TRS WCC 2Y 01/17/2020	42	11	0.000%
TRS WCC 2Y 01/17/2020	408	106	0.000%
TRS WCG 2Y 01/17/2020	126	3,738	0.006%
TRS WCG 2Y 01/17/2020	25	742	0.001%
TRS WCG 2Y 01/17/2020	26	771	0.001%
TRS WD 2Y 01/17/2020	(189)	304	0.000%
TRS WDAY 2Y 01/17/2020	(38)	(234)	(0.000%)
TRS WDC 2Y 01/17/2020	(1,000)	40	0.000%
TRS WDC 2Y 01/17/2020	510	(20)	(0.000%)
TRS WDC 2Y 01/17/2020	27	(1)	(0.000%)
TRS WDC 2Y 01/17/2020	106	(4)	(0.000%)
TRS WDC 2Y 01/17/2020	114	(5)	(0.000%)
TRS WDC 2Y 01/17/2020	156	(6)	(0.000%)
TRS WDC 2Y 01/17/2020	124	(5)	(0.000%)
TRS WDC 2Y 01/17/2020	(1,700)	68	0.000%
TRS WDC 2Y 01/17/2020	103	(4)	(0.000%)
TRS WDFC 2Y 01/17/2020	(46)	282	0.000%
TRS WDFC 2Y 01/17/2020	(166)	1,018	0.002%
TRS WDFC 2Y 01/17/2020	(52)	319	0.001%
TRS WDFC 2Y 01/17/2020	(53)	325	0.001%
TRS WDFC 2Y 01/17/2020	(13)	80	0.000%
TRS WDFC 2Y 01/17/2020	(24)	147	0.000%
TRS WDFC 2Y 01/17/2020	(42)	257	0.000%
TRS WDFC 2Y 01/17/2020	(8)	49	0.000%
TRS WDFC 2Y 01/17/2020	(83)	509	0.001%
TRS WDR 2Y 01/17/2020	1,199	(468)	(0.001%)
TRS WEC 2Y 01/17/2020	(169)	(34)	(0.000%)
TRS WEC 2Y 01/17/2020	(1,026)	(205)	(0.000%)
TRS WETF 2Y 01/17/2020	(2,222)	44	0.000%
TRS WETF 2Y 01/17/2020	(1,314)	26	0.000%
TRS WETF 2Y 01/17/2020	(600)	12	0.000%
TRS WETF 2Y 01/17/2020	(928)	19	0.000%
TRS WETF 2Y 01/17/2020	(1,572)	31	0.000%
TRS WETF 2Y 01/17/2020	(1,438)	29	0.000%
TRS WETF 2Y 01/17/2020	(508)	10	0.000%
TRS WETF 2Y 01/17/2020	(387)	8	0.000%
TRS WFC 2Y 01/17/2020	2,486	(5,817)	(0.009%)
TRS WFC 2Y 01/17/2020	2,396	463	0.001%
TRS WGO 2Y 01/17/2020	40	(2)	(0.000%)
TRS WLK 2Y 01/17/2020	212	(288)	(0.000%)
TRS WLK 2Y 01/17/2020	347	(472)	(0.001%)
TRS WLK 2Y 01/17/2020	63	(86)	(0.000%)
TRS WLK 2Y 01/17/2020	36	(49)	(0.000%)
TRS WLK 2Y 01/17/2020	65	(88)	(0.000%)
TRS WLK 2Y 01/17/2020	32	(44)	(0.000%)
TRS WLL 2Y 01/17/2020	584	362	0.001%
TRS WLL 2Y 01/17/2020	927	575	0.001%
TRS WLL 2Y 01/17/2020	238	148	0.000%
TRS WLL 2Y 01/17/2020	470	291	0.000%
TRS WLL 2Y 01/17/2020	144	89	0.000%
TRS WLL 2Y 01/17/2020	327	203	0.000%

TRS WLL 2Y 01/17/2020	205	127	0.000%
TRS WLL 2Y 01/17/2020	115	71	0.000%
TRS WLTW 2Y 01/17/2020	450	900	0.001%
TRS WLTW 2Y 01/17/2020	200	400	0.001%
TRS WMGI 2Y 01/17/2020	(264)	232	0.000%
TRS WMGI 2Y 01/17/2020	(355)	312	0.001%
TRS WMGI 2Y 01/17/2020	(1,282)	1,128	0.002%
TRS WMGI 2Y 01/17/2020	(418)	368	0.001%
TRS WMGI 2Y 01/17/2020	(224)	197	0.000%
TRS WNC 2Y 01/17/2020	271	92	0.000%
TRS WNC 2Y 01/17/2020	952	324	0.001%
TRS WNC 2Y 01/17/2020	432	147	0.000%
TRS WNC 2Y 01/17/2020	608	207	0.000%
TRS WNC 2Y 01/17/2020	755	257	0.000%
TRS WNC 2Y 01/17/2020	358	122	0.000%
TRS WP 2Y 01/17/2020	650	9,633	0.016%
TRS WP 2Y 01/17/2020	500	7,410	0.012%
TRS WP 2Y 01/17/2020	350	5,187	0.008%
TRS WRB 2Y 01/17/2020	(255)	(275)	(0.000%)
TRS WRB 2Y 01/17/2020	(673)	(727)	(0.001%)
TRS WRK 2Y 01/17/2020	(1,456)	(1,165)	(0.002%)
TRS WRK 2Y 01/17/2020	(1,615)	(1,292)	(0.002%)
TRS WRK 2Y 01/17/2020	1,467	1,174	0.002%
TRS WRK 2Y 01/17/2020	(204)	(163)	(0.000%)
TRS WSBC 2Y 01/17/2020	(1,490)	1,103	0.002%
TRS WSO 2Y 01/17/2020	(60)	(204)	(0.000%)
TRS WSO 2Y 01/17/2020	(47)	(160)	(0.000%)
TRS WSO 2Y 01/17/2020	(105)	(357)	(0.001%)
TRS WSO 2Y 01/17/2020	(220)	(748)	(0.001%)
TRS WSO 2Y 01/17/2020	(37)	(126)	(0.000%)
TRS WTW 2Y 01/17/2020	989	(297)	(0.000%)
TRS WTW 2Y 01/17/2020	84	(25)	(0.000%)
TRS WTW 2Y 01/17/2020	55	(17)	(0.000%)
TRS WTW 2Y 01/17/2020	10	(3)	(0.000%)
TRS WYNN 2Y 01/17/2020	(177)	(625)	(0.001%)
TRS WYNN 2Y 01/17/2020	(25)	(88)	(0.000%)
TRS WYNN 2Y 01/17/2020	(234)	(826)	(0.001%)
TRS WYNN 2Y 01/17/2020	(57)	(201)	(0.000%)
TRS WYNN 2Y 01/17/2020	(50)	(177)	(0.000%)
TRS WYNN 2Y 01/17/2020	(111)	(392)	(0.001%)
TRS WYNN 2Y 01/17/2020	(64)	(226)	(0.000%)
TRS XEC 2Y 01/17/2020	(378)	60	0.000%
TRS XEC 2Y 01/17/2020	(80)	13	0.000%
TRS XEC 2Y 01/17/2020	(76)	12	0.000%
TRS XEC 2Y 01/17/2020	(51)	8	0.000%
TRS XEC 2Y 01/17/2020	(215)	34	0.000%
TRS XEC 2Y 01/17/2020	(334)	53	0.000%
TRS XEL 2Y 01/17/2020	(1,383)	401	0.001%
TRS XEL 2Y 01/17/2020	(297)	86	0.000%
TRS XLNX 2Y 01/17/2020	329	862	0.001%
TRS XLNX 2Y 01/17/2020	1,189	3,115	0.005%
TRS XOG 2Y 01/17/2020	663	179	0.000%
TRS XRAY 2Y 01/17/2020	(1,641)	(821)	(0.001%)
TRS XRAY 2Y 01/17/2020	1,193	597	0.001%
TRS XRX 2Y 01/17/2020	634	235	0.000%
TRS XRX 2Y 01/17/2020	2,144	793	0.001%
TRS XYL 2Y 01/17/2020	(125)	(288)	(0.000%)
TRS XYL 2Y 01/17/2020	(481)	(1,106)	(0.002%)
TRS XYL 2Y 01/17/2020	(500)	(1,150)	(0.002%)
TRS YEXT 2Y 01/17/2020	(300)	240	0.000%
TRS YEXT 2Y 01/17/2020	(561)	449	0.001%
TRS YEXT 2Y 01/17/2020	(865)	692	0.001%
TRS YEXT 2Y 01/17/2020	(957)	766	0.001%
TRS YEXT 2Y 01/17/2020	(987)	790	0.001%
TRS YEXT 2Y 01/17/2020	(316)	253	0.000%
TRS YY 2Y 01/17/2020	300	387	0.001%
TRS YY 2Y 01/17/2020	500	645	0.001%
TRS YY 2Y 01/17/2020	1,000	1,290	0.002%
TRS ZBH 2Y 01/17/2020	(904)	(1,609)	(0.003%)
TRS ZBRA 2Y 01/17/2020	12	(22)	(0.000%)
TRS ZBRA 2Y 01/17/2020	16	(30)	(0.000%)
TRS ZBRA 2Y 01/17/2020	53	(99)	(0.000%)
TRS ZBRA 2Y 01/17/2020	366	(684)	(0.001%)
TRS ZBRA 2Y 01/17/2020	45	(84)	(0.000%)
TRS ZEN 2Y 01/17/2020	(134)	(322)	(0.001%)
TRS ZG 2Y 01/17/2020	(350)	991	0.002%
TRS ZG 2Y 01/17/2020	(873)	2,471	0.004%
TRS ZS 2Y 01/17/2020	(1,000)	(3,740)	(0.006%)
TRS ZTS 2Y 01/17/2020	(804)	(3,023)	(0.005%)
TRS ZTS 2Y 01/17/2020	(4,346)	(16,341)	(0.026%)

Total Swap Contracts

123,449

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
BJM9 10YR MINI JGB FUT JUN19	12	6/12/2019	1,659,623	21,509	2.682%
CAC40 10 EURO FUT 4/19	(7)	4/18/2019	(419,548)	(5,584)	(0.678%)
CNM9 CAN 10YR BOND FUT JUN19	2	6/19/2019	208,089	1,297	0.336%
DAX INDEX FUT 6/19	(1)	6/21/2019	(323,472)	(594)	(0.523%)
FTSE 100 IDX FUT 6/19	5	6/21/2019	469,633	5,845	0.759%
FTSEMIB IDX FUT 6/19	3	6/21/2019	348,995	(4,198)	0.564%
G M9 LONG GILT FUT JUN 19	9	6/26/2019	1,516,489	24,656	2.451%
HANG SENG IDX FUT 4/19	6	4/29/2019	1,111,230	12,185	1.796%
IKM9 EURO BTP FUT JUN 19	9	6/6/2019	1,307,103	9,385	2.112%
MSCI EMG MKT FUT 6/19	(4)	6/21/2019	(211,480)	(1,697)	(0.342%)
OATM9 EURO OAT FUT JUN 19	3	6/6/2019	547,428	9,348	0.885%



OEM9 EURO BOBL FUT JUN19	2	6/6/2019	298,701	(1,508)	0.483%
OMXS30 IND FUT 4/19	(7)	4/17/2019	(116,418)	(4,126)	(0.188%)
RXM9 EURO BUND FUTURE JUN 19	7	6/6/2019	1,306,149	12,524	2.111%
S&P500 EMINI FUT 6/19	16	6/21/2019	2,270,240	(11,206)	3.669%
SPI 200 FUT 6/19	9	6/20/2019	985,888	(1,039)	1.593%
S&P/TSX 60 IX FUT 6/19	6	6/20/2019	859,446	1,039	1.389%
TOPIX INDX FUT 6/19	(4)	6/13/2019	(574,574)	(1,385)	(0.929%)
TUM9 2YR US NOTE FUT JUN 19	40	6/28/2019	8,523,750	17,816	13.775%
TYM9 UST 10YR FUT JUN 19	(9)	6/19/2019	(1,117,969)	(13,091)	(1.807%)
UBM9 EURO BUXL 30Y FUT JUN 19	9	6/6/2019	1,934,961	72,555	3.127%
USM9 US LONG BOND FUT JUN 19	37	6/19/2019	5,537,281	84,869	8.949%

Total Futures Contracts **228,602**

**NET ASSETS 61,876,257**

**NET ASSET VALUE PER SHARE**

**Multi-Strategy Total Return Fund Shares 9.56**  
(\$56,709,042 / 5,930,429 Shares Outstanding)

**Multi-Strategy Total Return Fund - I Class Shares 9.57**  
(\$5,167,216 / 540,214 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwana	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavian Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira

BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.