

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ADANI PORTS AND SPECIAL 144A	3.5	7/29/20	400,000	394,911	0.585%
AGILE GROUP HOLDINGS LTD	8.5	7/18/21	400,000	410,228	0.608%
ALS Queensland			38,450	248,119	0.368%
ALTRA INDUSTRIAL MOTION TL B 1L BANKDEBT	4.38	10/1/25	205,000	205,320	0.304%
American Water Works			1,700	149,549	0.222%
Andeavor			1,500	230,250	0.341%
ARDAGH PKG FIN/HLDGS USA 144A	4.63	5/15/23	250,000	247,500	0.367%
ARDAGH PKG FIN/HLDGS USA 144A	7.25	5/15/24	450,000	470,813	0.698%
ASSURANT INC CVT SER D 6.50 3/21			3,000	343,187	0.509%
ASURION LLC TL B2 2L BANKDEBT	8.74	8/4/25	570,000	585,322	0.867%
Bloom Energy			932	31,763	0.047%
CA			7,500	331,125	0.491%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	450,000	459,000	0.680%
CSC HOLDINGS LLC 144A	10.88	10/15/25	300,000	348,750	0.517%
CTRIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	500,000	490,342	0.727%
DTE Energy			900	98,217	0.146%
DTE ENERGY CO CVT 6.5% 10/19			7,000	364,641	0.540%
Duke Energy			1,900	152,038	0.225%
EDELMAN FINANCIAL CENTER TL 1L BANKDEBT	5.59	7/21/25	225,000	226,735	0.336%
EDELMAN FINANCIAL CENTER TL 2L BANKDEBT	5.59	7/20/26	300,000	306,000	0.453%
Elanco Animal Health			530	18,492	0.027%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	90,000	90,191	0.134%
ENBRIDGE INC	6	1/15/77	250,000	241,488	0.358%
Entergy			1,800	146,034	0.216%
Eventbrite			298	11,315	0.017%
Eversource Energy			2,400	147,456	0.219%
Evo Payments			255	6,095	0.009%
Farfetch			285	7,761	0.012%
FORTIVE CORPORATION CVT 5.000000 A			143	152,829	0.226%
GAMESTOP CORP 144A	5.5	10/1/19	150,000	150,000	0.222%
GAMESTOP CORP 144A	6.75	3/15/21	325,000	332,719	0.493%
GCI LIBERTY INC CB 1.75% 09/46 144A	1.75	9/30/46	250,000	273,893	0.406%
GETTY IMAGES INC TL B 1L BANKDEBT	5.74	10/18/19	299,206	296,828	0.440%
Goosehead Insurance			544	18,425	0.027%
Grupo Mexico			87,000	250,205	0.371%
HCA HOLDINGS INC	6.25	2/15/21	750,000	782,813	1.160%
INTL FLAVORS & FRAGRANCES CVT 6% 09/21			6,408	347,886	0.516%
K-MAC HOLDINGS CORP TL 2L BANKDEBT	8.92	3/16/26	180,000	181,238	0.269%
Largan Precision			1,000	118,801	0.176%
LIONS GATE CAPITAL HOLD TL B 1L BANKDEBT	4.49	3/24/25	343,275	343,560	0.509%
MARRIOTT OWNER RESORTS TL B 1L BANKDEBT	4.49	8/29/25	240,000	241,800	0.358%
MATCH GROUP INC	6.38	6/1/24	50,000	52,688	0.078%
MEDPLAST HOLDINGS INC TL 1L BANKDEBT	6.09	7/2/25	310,000	313,683	0.465%
Mercari			200	6,605	0.010%
MEXICO	10	12/5/24	3,400,000	201,544	0.299%
MICROCHIP TECHNOLOGY TL 1L BANKDEBT	4.25	5/29/25	292,740	292,801	0.434%
Moneta Money Bank			26,200	96,400	0.143%
MTN MAURITIUS INVSTMENTS	5.37	2/13/22	200,000	193,847	0.287%
NETFLIX INC 144A	5.88	11/15/28	195,000	195,000	0.289%
NUSTAR LOGISTICS LP	4.8	9/1/20	200,000	201,250	0.298%
NUSTAR LOGISTICS LP PFD 9.073190	9.07	1/15/43	13,000	328,250	0.486%
NXP Semiconductors			3,000	256,500	0.380%
OTP Bank			2,600	96,352	0.143%
Persol Holdings			7,000	164,294	0.243%
PETROBRAS GLOBAL FINANCE	7.25	3/17/44	200,000	190,125	0.282%
PETROLEOS MEXICANOS 144A	7.19	9/12/24	4,400,000	204,035	0.302%
Pinnacle Foods			5,000	324,050	0.480%
PKO Bank Polski			8,100	94,099	0.139%
Pluralsight			538	17,216	0.026%
PRESS GANEY HOLDINGS INC TL 1L BANKDEBT	4.99	10/23/23	328,329	329,560	0.488%
Principia Biopharma			188	5,493	0.008%
Recruit Holdings			3,200	106,885	0.158%
REI - SECURITY LENDING COLLATERAL			138,958	1,389,576	2.059%
SEMPRA ENERGY CVT 6.00% A 1/21			1,600	160,948	0.239%
SEMPRA ENERGY CVT 6.75% B 7/21			500	50,558	0.075%

Sensirion Holding				412	27,924	0.041%
Sentinel Energy Services				28,029	287,858	0.427%
SERBIA	5.88	12/3/18		240,000	241,146	0.357%
SERBIA	5.88	2/8/28		23,000,000	244,881	0.363%
SHIMAO PPTY HLDNG LTD	8.38	2/10/22		400,000	420,501	0.623%
Shiseido				2,500	193,620	0.287%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24		300,000	327,750	0.486%
SUPERVALU INC	7.75	11/15/22		500,000	518,125	0.768%
TACALA TL 2L BANKDEBT	9.24	1/30/26		285,000	288,742	0.428%
TEVA PHARMACEUTICALS NE	1.7	7/19/19		300,000	295,410	0.438%
TEVA PHARMA FIN IV LLC	2.25	3/18/20		700,000	680,720	1.009%
TRANSCANADA TRUST	5.88	8/15/76		350,000	357,333	0.530%
TRANS UNION LLC TL B4 1L BANKDEBT	4.24	6/19/25		418,950	420,085	0.623%
TRP Dynamic Global Bd - I				688,054	6,667,247	9.880%
TRP Government Reserve	2.09			12,913,112	12,913,112	19.136%
TRP Inst Floating Rate - Inst				20,996	209,750	0.311%
TRP Ultra Short-Term Bond - I				4,717,260	23,680,647	35.093%
UBER TECHNOLOGIES INC TL 1L BANKDEBT	6.12	4/4/25		399,000	401,119	0.594%
UNITYMEDIA HESSEN / NRW 144A	5	1/15/25		200,000	202,988	0.301%
UNITYMEDIA KABELBW GMBH 144A	6.13	1/15/25		200,000	209,000	0.310%
US TREASURY N/B	2.75	7/31/23		500,000	495,625	0.734%
US TREASURY N/B	2.88	8/15/28		500,000	492,422	0.730%
VALE OVERSEAS LIMITED	4.38	1/11/22		300,000	303,000	0.449%
YANLORD LAND HK CO LTD	6.75	4/23/23		400,000	400,618	0.594%
Yume No Machi Souzou linkai				6,000	193,161	0.286%
Zojirushi				11,200	158,348	0.235%

Total Investments in Securities **66,156,525**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	USD	422,814	EUR	(358,000)	10/31/2018	6,054	0.009%
MORGAN STANLEY & COMPANY LLC	BRL	676,000	USD	(166,955)	10/02/2018	380	0.001%
MORGAN STANLEY & COMPANY LLC	USD	168,835	BRL	(676,000)	10/02/2018	1,501	0.002%
MORGAN STANLEY & COMPANY LLC	USD	165,149	BRL	(671,000)	11/05/2018	(500)	-0.001%
BARCLAYS	USD	430,361	ZAR	(6,221,000)	10/31/2018	(7,583)	-0.011%
DEUTSCHE BANK	BRL	403,000	USD	(97,317)	10/02/2018	2,440	0.004%
DEUTSCHE BANK	USD	100,652	BRL	(403,000)	10/02/2018	895	0.001%
DEUTSCHE BANK	USD	271,173	BRL	(1,096,000)	11/05/2018	606	0.001%
HSBC SECURITIES INC	BRL	1,079,000	USD	(269,487)	10/02/2018	(2,396)	-0.004%
HSBC SECURITIES INC	USD	260,989	BRL	(1,079,000)	10/02/2018	(6,103)	-0.009%
STATE STREET BANK & TRUST	MXN	7,511,000	USD	(393,749)	10/31/2018	5,318	0.008%
STATE STREET BANK & TRUST	SEK	537,000	USD	(61,120)	10/31/2018	(530)	-0.001%
STATE STREET BANK & TRUST	USD	592,485	CHF	(570,000)	10/31/2018	9,923	0.015%
STATE STREET BANK & TRUST	USD	1,945,693	SEK	(17,065,000)	10/31/2018	20,255	0.030%

Total Forward Currency Exchange Contracts **30,259**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
ALB 1/19 P80	80.00	1/18/2019	4,500	3,600	0.005%
CAT 1/19 P120	120.00	1/18/2019	6,500	6,110	0.009%
CVNA 2/19 P60	60.00	2/15/2019	(1,000)	(9,450)	(0.014%)
DE 1/19 P135	135.00	1/18/2019	4,000	10,920	0.016%
ESV 1/19 P6	6.00	1/18/2019	50,000	7,500	0.011%
GWW 1/19 P210	210.00	1/18/2019	2,500	1,063	0.002%
HYG 10/18 P81	81.00	10/19/2018	20,000	300	0.000%
HYG 10/18 P83	83.00	10/19/2018	15,000	375	0.001%
HYG 1/19 P84	84.00	1/18/2019	20,000	13,900	0.021%
KSS 1/19 P52.5	52.50	1/18/2019	6,500	2,925	0.004%
M 1/19 P20	20.00	1/18/2019	16,000	1,360	0.002%
MTCH 1/19 P28	28.00	1/18/2019	100	8	0.000%
NE 1/19 P5	5.00	1/18/2019	60,000	7,800	0.012%
PSEC 1/20 P5	5.00	1/17/2020	31,800	5,565	0.008%
ROK 1/19 P145	145.00	1/18/2019	3,500	1,925	0.003%
SPX 10/18 P2800	2,800.00	10/19/2018	(2,000)	(11,500)	(0.017%)
SPX 10/18 P2850	2,850.00	10/19/2018	(1,000)	(9,450)	(0.014%)
SPX 10/18 P2875	2,875.00	10/19/2018	(800)	(10,400)	(0.015%)
SPX 10/18 P2900	2,900.00	10/19/2018	(800)	(14,680)	(0.022%)
TEVA 1/19 P17.5	17.50	1/18/2019	5,000	2,675	0.004%
TEVA 1/20 P12.5	12.50	1/17/2020	10,100	6,969	0.010%
TEVA 1/20 P15	15.00	1/17/2020	7,600	9,044	0.013%

USX8C 143.00 UST CALL OPT FUT NOV 18	143.00	10/26/2018	(4,600,000)	(8,625)	(0.013%)
USX8P 138.00 UST PUT OPT FUT NOV 18	138.00	10/26/2018	(2,300,000)	(5,391)	(0.008%)
USX8P 140.00 UST PUT OPT FUT NOV 18	140.00	10/26/2018	(2,700,000)	(20,250)	(0.030%)
UTX 1/19 P120	120.00	1/18/2019	3,500	4,515	0.007%

Total Options (3,193)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
STENA AB CDS 06/20/2021	(100,000)	(6,817)	(0.010%)
TRS ES/BBVA 2Y 01/17/2020	(65,200)	983	0.001%
TRS FFIN 2Y 01/17/2020	(581)	784	0.001%
TRS AMZN 2Y 01/17/2020	30	2,849	0.004%
TRS ANF 2Y 01/17/2020	(1,000)	(1,530)	(0.002%)
TRS JP/2181 2Y 01/20/2020	8,600	(24)	0.000%
TRS TIF 2Y 01/17/2020	(73)	(226)	0.000%
TRS PVAC 2Y 01/17/2020	28	145	0.000%
TRS THC 2Y 01/17/2020	268	21	0.000%
TRS RDN 2Y 01/17/2020	614	239	0.000%
TRS EXAS 2Y 01/17/2020	2,325	12,997	0.019%
TRS BLDR 2Y 01/17/2020	333	(509)	(0.001%)
TRS IRTC 2Y 01/17/2020	(135)	(552)	(0.001%)
TRS CNC 2Y 01/17/2020	130	394	0.001%
TRS BCOR 2Y 01/17/2020	94	367	0.001%
TRS TTGT 2Y 01/17/2020	584	169	0.000%
TRS AAP 2Y 01/17/2020	99	478	0.001%
TRS MLM 2Y 01/17/2020	(22)	245	0.000%
TRS IBM 2Y 01/17/2020	(456)	(1,491)	(0.002%)
TRS IDA 2Y 01/17/2020	(93)	117	0.000%
TRS IR 2Y 01/17/2020	289	(208)	0.000%
TRS CAG 2Y 01/17/2020	8,674	(36,604)	(0.054%)
TRS ATR 2Y 01/17/2020	(421)	1,499	0.002%
TRS MLM 2Y 01/17/2020	(24)	267	0.000%
TRS TG 2Y 01/17/2020	475	(238)	0.000%
TRS IR 2Y 01/17/2020	175	(126)	0.000%
TRS AMBC 2Y 01/17/2020	159	(91)	0.000%
TRS GDEN 2Y 01/17/2020	(83)	201	0.000%
TRS ISBC 2Y 01/17/2020	538	(199)	0.000%
TRS APTI 2Y 01/17/2020	(563)	1,408	0.002%
TRS AXS 2Y 01/17/2020	24	5	0.000%
TRS HDS 2Y 01/17/2020	1,025	1,005	0.001%
TRS M 2Y 01/17/2020	(700)	301	0.000%
TRS SE/EPIB 2Y 01/17/2020	10,420	5,149	0.008%
TRS WCG 2Y 01/17/2020	137	2,696	0.004%
TRS FR/BIM 2Y 01/17/2020	1,037	(4,575)	(0.007%)
TRS BF/B 2Y 01/17/2020	(387)	(561)	(0.001%)
TRS HAS 2Y 01/17/2020	(764)	527	0.001%
TRS HIG 2Y 01/17/2020	(104)	(26)	0.000%
TRS NEU 2Y 01/17/2020	(10)	(65)	0.000%
TRS HQY 2Y 01/17/2020	(67)	(188)	0.000%
TRS PNFP 2Y 01/17/2020	(66)	175	0.000%
TRS CNSZ/000089 2Y 01/17/2020	54,000	4,264	0.006%
TRS ATRC 2Y 01/17/2020	91	160	0.000%
TRS CFX 2Y 01/17/2020	(184)	(112)	0.000%
TRS IT 2Y 01/17/2020	(32)	(162)	0.000%
TRS ERIE 2Y 01/17/2020	(29)	46	0.000%
TRS JP/6806 2Y 01/20/2020	(700)	616	0.001%
TRS SLCA 2Y 01/17/2020	(1,000)	1,500	0.002%
TRS JP/2146 2Y 01/20/2020	500	(93)	0.000%
TRS FBP 2Y 01/17/2020	708	531	0.001%
TRS SATS 2Y 01/17/2020	(378)	590	0.001%
TRS NOC 2Y 01/17/2020	24	20	0.000%
TRS NEE 2Y 01/17/2020	1,000	(6,260)	(0.009%)
TRS NTCT 2Y 01/17/2020	690	104	0.000%
TRS AMP 2Y 01/17/2020	1,350	4,833	0.007%
TRS ALE 2Y 01/17/2020	(198)	287	0.000%
TRS BPOP 2Y 01/17/2020	76	84	0.000%
TRS DE/O2D 2Y 01/17/2020	52,676	3,733	0.006%
TRS PSMT 2Y 01/17/2020	(89)	387	0.001%
TRS OI 2Y 01/17/2020	140	(80)	0.000%
TRS GB/WPP 2Y 01/17/2020	18,335	(5,617)	(0.008%)
TRS ZUO 2Y 01/17/2020	(1,000)	1,000	0.001%
TRS PNW 2Y 01/17/2020	95	(160)	0.000%
TRS JP/6869 2Y 01/20/2020	(2,800)	493	0.001%
TRS WAIR 2Y 01/17/2020	(3,339)	(1,503)	(0.002%)
TRS BABY 2Y 01/17/2020	83	166	0.000%
TRS FN 2Y 01/17/2020	58	23	0.000%
TRS BL 2Y 01/17/2020	(594)	(1,034)	(0.002%)
TRS TECD 2Y 01/17/2020	51	(64)	0.000%
TRS AMBC 2Y 01/17/2020	704	(401)	(0.001%)
TRS DVN 2Y 01/17/2020	(1,008)	(1,139)	(0.002%)
TRS PKG 2Y 01/17/2020	(1,794)	10,172	0.015%
TRS FIT 2Y 01/17/2020	(958)	96	0.000%
TRS SXT 2Y 01/17/2020	(111)	(193)	0.000%
TRS CH/ABBN 2Y 01/17/2020	(1,500)	31	0.000%
TRS ORI 2Y 01/17/2020	1,422	(142)	0.000%
TRS JP/2371 2Y 01/20/2020	(4,200)	(2,995)	(0.004%)
TRS CSX 2Y 01/17/2020	(1,815)	703	0.001%
TRS TMK 2Y 01/17/2020	58	53	0.000%
TRS FOXF 2Y 01/17/2020	(83)	(100)	0.000%
TRS ATRC 2Y 01/17/2020	223	392	0.001%
TRS CBZ 2Y 01/17/2020	151	8	0.000%
TRS EXP 2Y 01/17/2020	(25)	34	0.000%
TRS NOC 2Y 01/17/2020	21	34	0.000%
TRS NTCT 2Y 01/17/2020	46	7	0.000%
TRS EQH 2Y 01/17/2020	7,321	(6,516)	(0.010%)
TRS IBKR 2Y 01/17/2020	560	(1,187)	(0.002%)
TRS ITRI 2Y 01/17/2020	(264)	462	0.001%

TRS LM 2Y 01/17/2020	390	203	0.000%
TRS CFG 2Y 01/17/2020	89	(117)	0.000%
TRS SAH 2Y 01/17/2020	(151)	332	0.000%
TRS GCP 2Y 01/17/2020	(487)	(292)	0.000%
TRS ES/MAP 2Y 01/17/2020	(33,373)	(6,322)	(0.009%)
TRS JP/6460 2Y 01/20/2020	4,900	(3,406)	(0.005%)
TRS JP/4612 2Y 01/20/2020	2,100	1,201	0.002%
TRS SE/SAND 2Y 01/17/2020	(17,427)	(4,020)	(0.006%)
TRS FICO 2Y 01/17/2020	82	(467)	(0.001%)
TRS LZB 2Y 01/17/2020	669	(268)	0.000%
TRS BA 2Y 01/17/2020	138	2,200	0.003%
TRS JP/6723 2Y 01/20/2020	1,600	(662)	(0.001%)
TRS M 2Y 01/17/2020	1,011	(435)	(0.001%)
TRS KORS 2Y 01/17/2020	199	(955)	(0.001%)
TRS CFX 2Y 01/17/2020	(281)	(171)	0.000%
TRS MTOR 2Y 01/17/2020	312	(349)	(0.001%)
TRS VCRA 2Y 01/17/2020	(75)	(231)	0.000%
TRS FOE 2Y 01/17/2020	(1,429)	14	0.000%
TRS NWLI 2Y 01/17/2020	87	(505)	(0.001%)
TRS JP/5713 2Y 01/20/2020	2,900	6,508	0.010%
TRS RGS 2Y 01/17/2020	(931)	447	0.001%
TRS DECK 2Y 01/17/2020	22	135	0.000%
TRS FI/NRE1V 2Y 01/17/2020	(2,757)	(1,984)	(0.003%)
TRS ABC 2Y 01/17/2020	(3,104)	(16,948)	(0.025%)
TRS VRS 2Y 01/17/2020	268	1,348	0.002%
TRS DHIL 2Y 01/17/2020	(85)	392	0.001%
TRS UGI 2Y 01/17/2020	926	324	0.000%
TRS AA 2Y 01/17/2020	68	(165)	0.000%
TRS EPAM 2Y 01/17/2020	(216)	341	0.001%
TRS MGPI 2Y 01/17/2020	(134)	(99)	0.000%
TRS SNPS 2Y 01/17/2020	3	(4)	0.000%
TRS SIEN 2Y 01/17/2020	(261)	(120)	0.000%
TRS AVY 2Y 01/17/2020	35	(35)	0.000%
TRS ES 2Y 01/17/2020	(300)	699	0.001%
TRS SKX 2Y 01/17/2020	(62)	(27)	0.000%
TRS NPK 2Y 01/17/2020	228	718	0.001%
TRS PFG 2Y 01/17/2020	(249)	(408)	(0.001%)
TRS FEYE 2Y 01/17/2020	(1,679)	(1,645)	(0.002%)
TRS WDC 2Y 01/17/2020	124	169	0.000%
TRS LZB 2Y 01/17/2020	353	(141)	0.000%
TRS FR/DEC 2Y 01/17/2020	600	385	0.001%
TRS KRA 2Y 01/17/2020	193	50	0.000%
TRS CORT 2Y 01/17/2020	(10)	7	0.000%
TRS CW 2Y 01/17/2020	175	(364)	(0.001%)
TRS EFX 2Y 01/17/2020	1,870	(10,042)	(0.015%)
TRS HOME 2Y 01/17/2020	(166)	5	0.000%
TRS LRN 2Y 01/17/2020	287	201	0.000%
TRS GES 2Y 01/17/2020	(512)	(246)	0.000%
TRS ARD 2Y 01/17/2020	131	60	0.000%
TRS YEXT 2Y 01/17/2020	(322)	403	0.001%
TRS PODD 2Y 01/17/2020	(23)	(78)	0.000%
TRS LPX 2Y 01/17/2020	140	(497)	(0.001%)
TRS CB 2Y 01/17/2020	457	(2,148)	(0.003%)
TRS MLI 2Y 01/17/2020	(471)	(118)	0.000%
TRS ZGNX 2Y 01/17/2020	(54)	(59)	0.000%
TRS DHIL 2Y 01/17/2020	(9)	41	0.000%
TRS FNSR 2Y 01/17/2020	(401)	(56)	0.000%
TRS EGBN 2Y 01/17/2020	(3)	6	0.000%
TRS MRC 2Y 01/17/2020	(134)	66	0.000%
TRS EGBN 2Y 01/17/2020	(524)	1,127	0.002%
TRS POOL 2Y 01/17/2020	(126)	746	0.001%
TRS OLN 2Y 01/17/2020	415	(1,228)	(0.002%)
TRS GB/WPP 2Y 01/17/2020	6,957	(2,131)	(0.003%)
TRS RETA 2Y 01/17/2020	17	(171)	0.000%
TRS FR/AIR 2Y 01/17/2020	2,653	5,791	0.009%
TRS AABA 2Y 01/17/2020	300	666	0.001%
TRS AAN 2Y 01/17/2020	167	506	0.001%
TRS LPX 2Y 01/17/2020	165	(586)	(0.001%)
TRS DE/WAF 2Y 01/17/2020	(400)	(186)	0.000%
TRS VAR 2Y 01/17/2020	(1,650)	(3,102)	(0.005%)
TRS FRAC 2Y 01/17/2020	758	(121)	0.000%
TRS EXAS 2Y 01/17/2020	112	626	0.001%
TRS SJI 2Y 01/17/2020	130	(64)	0.000%
TRS RNR 2Y 01/17/2020	(52)	(86)	0.000%
TRS JNPR 2Y 01/17/2020	396	780	0.001%
TRS CDEV 2Y 01/17/2020	(868)	(694)	(0.001%)
TRS CANE 2Y 01/17/2020	1,000	(260)	0.000%
TRS AAON 2Y 01/17/2020	(959)	2,589	0.004%
TRS UFI 2Y 01/17/2020	(1,042)	959	0.001%
TRS CRAY 2Y 01/17/2020	(248)	372	0.001%
TRS AA 2Y 01/17/2020	140	(340)	(0.001%)
TRS HIG 2Y 01/17/2020	(60)	(15)	0.000%
TRS JP/6098 2Y 01/20/2020	17,900	51,037	0.076%
TRS MLM 2Y 01/17/2020	(1,863)	20,754	0.031%
TRS DIN 2Y 01/17/2020	(35)	34	0.000%
TRS BAM 2Y 01/17/2020	2,451	4,755	0.007%
TRS THC 2Y 01/17/2020	530	42	0.000%
TRS EXPD 2Y 01/17/2020	511	(128)	0.000%
TRS CAG 2Y 01/17/2020	(1,300)	5,486	0.008%
TRS VG 2Y 01/17/2020	206	25	0.000%
TRS AYR 2Y 01/17/2020	(323)	(388)	(0.001%)
TRS NXPI 2Y 01/17/2020	2,327	(10,821)	(0.016%)
TRS TMST 2Y 01/17/2020	(2,472)	(1,434)	(0.002%)
TRS COG 2Y 01/17/2020	184	175	0.000%
TRS LPX 2Y 01/17/2020	565	(2,006)	(0.003%)
TRS IBM 2Y 01/17/2020	(1,935)	(6,327)	(0.009%)
TRS TXN 2Y 01/17/2020	(800)	(2,872)	(0.004%)
TRS VMW 2Y 01/17/2020	1,180	(1,121)	(0.002%)
TRS CI 2Y 01/17/2020	80	833	0.001%
TRS ALB 2Y 01/17/2020	(104)	278	0.000%

TRS MEDP 2Y 01/17/2020	155	(394)	(0.001%)
TRS OIS 2Y 01/17/2020	(119)	(345)	(0.001%)
TRS LITE 2Y 01/17/2020	300	(300)	0.000%
TRS ZUO 2Y 01/17/2020	(1,000)	1,000	0.001%
TRS RF 2Y 01/17/2020	180	(113)	0.000%
TRS FLR 2Y 01/17/2020	(255)	(120)	0.000%
TRS EGBN 2Y 01/17/2020	(48)	103	0.000%
TRS GCI 2Y 01/17/2020	593	130	0.000%
TRS VCRA 2Y 01/17/2020	(420)	(1,294)	(0.002%)
TRS CB 2Y 01/17/2020	1,852	(8,704)	(0.013%)
TRS WDC 2Y 01/17/2020	(1,000)	(1,360)	(0.002%)
TRS ATRC 2Y 01/17/2020	(322)	(567)	(0.001%)
TRS CFG 2Y 01/17/2020	175	(231)	0.000%
TRS ATRC 2Y 01/17/2020	(35)	(62)	0.000%
TRS KOS 2Y 01/17/2020	(122)	(43)	0.000%
TRS HLX 2Y 01/17/2020	(272)	(218)	0.000%
TRS DE/DTE 2Y 01/17/2020	(8,328)	(1,160)	(0.002%)
TRS GOLF 2Y 01/17/2020	101	93	0.000%
TRS FCNCA 2Y 01/17/2020	17	(174)	0.000%
TRS CIT 2Y 01/17/2020	152	(251)	0.000%
TRS CDEV 2Y 01/17/2020	(235)	(188)	0.000%
TRS MSG 2Y 01/17/2020	(59)	(643)	(0.001%)
TRS LKQ 2Y 01/17/2020	(1,278)	473	0.001%
TRS NWLI 2Y 01/17/2020	15	(87)	0.000%
TRS BE/KBC 2Y 01/17/2020	178	(289)	0.000%
TRS JNPR 2Y 01/17/2020	138	272	0.000%
TRS SFLY 2Y 01/17/2020	98	(663)	(0.001%)
TRS GOOS 2Y 01/17/2020	500	3,500	0.005%
TRS BKD 2Y 01/17/2020	(4,340)	(1,128)	(0.002%)
TRS TPRE 2Y 01/17/2020	2,890	(578)	(0.001%)
TRS RBC 2Y 01/17/2020	233	(303)	0.000%
TRS SAVE 2Y 01/17/2020	(116)	267	0.000%
TRS FIZZ 2Y 01/17/2020	(148)	(18)	0.000%
TRS PRO 2Y 01/17/2020	(527)	1,576	0.002%
TRS PAHC 2Y 01/17/2020	223	(100)	0.000%
TRS BEN 2Y 01/17/2020	218	(307)	0.000%
TRS VAR 2Y 01/17/2020	(330)	(620)	(0.001%)
TRS MO 2Y 01/17/2020	62	(132)	0.000%
TRS CTL 2Y 01/17/2020	(2,845)	4,495	0.007%
TRS ALK 2Y 01/17/2020	1,285	(540)	(0.001%)
TRS KNX 2Y 01/17/2020	(129)	148	0.000%
TRS ALGN 2Y 01/17/2020	172	2,210	0.003%
TRS YUMC 2Y 01/17/2020	3,300	5,940	0.009%
TRS SAVE 2Y 01/17/2020	(106)	244	0.000%
TRS STAA 2Y 01/17/2020	(353)	(71)	0.000%
TRS BKU 2Y 01/17/2020	746	(1,365)	(0.002%)
TRS MDSO 2Y 01/17/2020	(52)	113	0.000%
TRS BBSI 2Y 01/17/2020	227	359	0.001%
TRS JP/2146 2Y 01/20/2020	500	84	0.000%
TRS PRA 2Y 01/17/2020	(762)	1,143	0.002%
TRS WLL 2Y 01/17/2020	238	1,397	0.002%
TRS GBCI 2Y 01/17/2020	(558)	798	0.001%
TRS SEE 2Y 01/17/2020	(774)	1,424	0.002%
TRS MTRD 2Y 01/17/2020	(484)	(1,050)	(0.002%)
TRS FLOW 2Y 01/17/2020	443	1,045	0.002%
TRS ESGR 2Y 01/17/2020	(202)	1,424	0.002%
TRS DLTR 2Y 01/17/2020	944	(3,729)	(0.006%)
TRS KR 2Y 01/17/2020	1,130	76	0.000%
TRS JW/A 2Y 01/17/2020	448	2,486	0.004%
TRS SYMC 2Y 01/17/2020	9,597	14,204	0.021%
TRS IBKR 2Y 01/17/2020	24	(51)	0.000%
TRS CVBF 2Y 01/17/2020	(337)	458	0.001%
TRS TTMI 2Y 01/17/2020	923	(1,071)	(0.002%)
TRS ALB 2Y 01/17/2020	(2,497)	6,667	0.010%
TRS JP/4578 2Y 01/20/2020	(2,700)	(11,120)	(0.016%)
TRS BHE 2Y 01/17/2020	253	(443)	(0.001%)
TRS WK 2Y 01/17/2020	(76)	(125)	0.000%
TRS JP/8028 2Y 01/20/2020	(2,500)	(20,023)	(0.030%)
TRS CXO 2Y 01/17/2020	367	4,081	0.006%
TRS CB 2Y 01/17/2020	82	(385)	(0.001%)
TRS ASND 2Y 01/17/2020	1,000	2,680	0.004%
TRS DK/MAERSKB 2Y 01/17/2020	(34)	(985)	(0.001%)
TRS CH/UBSG 2Y 01/17/2020	32,872	12,390	0.018%
TRS JNJ 2Y 01/17/2020	(1,364)	2,442	0.004%
TRS PPBI 2Y 01/17/2020	(1,126)	1,689	0.003%
TRS AJRD 2Y 01/17/2020	5,500	(2,915)	(0.004%)
TRS H 2Y 01/17/2020	(161)	(477)	(0.001%)
TRS PSLV 2Y 01/17/2020	2,000	340	0.001%
TRS UHS 2Y 01/17/2020	(208)	(376)	(0.001%)
TRS NVRO 2Y 01/17/2020	(142)	80	0.000%
TRS NOK 2Y 01/17/2020	(22,000)	(1,760)	(0.003%)
TRS FR/HO 2Y 01/17/2020	3,085	(716)	(0.001%)
TRS SEE 2Y 01/17/2020	7,845	(14,435)	(0.021%)
TRS WDC 2Y 01/17/2020	114	155	0.000%
TRS TG 2Y 01/17/2020	109	(55)	0.000%
TRS LHCG 2Y 01/17/2020	(87)	(646)	(0.001%)
TRS HRL 2Y 01/17/2020	(6,943)	11,456	0.017%
TRS PEGI 2Y 01/17/2020	(241)	140	0.000%
TRS UEIC 2Y 01/17/2020	(216)	140	0.000%
TRS UBNT 2Y 01/17/2020	266	380	0.001%
TRS IRDM 2Y 01/17/2020	(2,099)	(5,143)	(0.008%)
TRS BKU 2Y 01/17/2020	103	(188)	0.000%
TRS SITE 2Y 01/17/2020	(50)	629	0.001%
TRS INFO 2Y 01/17/2020	(207)	99	0.000%
TRS DE/ALV 2Y 01/17/2020	475	3,144	0.005%
TRS ESL 2Y 01/17/2020	130	150	0.000%
TRS CBPX 2Y 01/17/2020	215	(75)	0.000%
TRS ATSG 2Y 01/17/2020	(177)	150	0.000%
TRS PRLB 2Y 01/17/2020	(192)	(259)	0.000%
TRS HK/1299 2Y 01/17/2020	20,000	14,181	0.021%

TRS CERS 2Y 01/17/2020	(834)	(67)	0.000%
TRS MTRN 2Y 01/17/2020	62	81	0.000%
TRS CNO 2Y 01/17/2020	(6,000)	2,460	0.004%
TRS IBM 2Y 01/17/2020	(200)	(654)	(0.001%)
TRS MNRO 2Y 01/17/2020	(12)	(2)	0.000%
TRS ADSK 2Y 01/17/2020	(227)	(2,132)	(0.003%)
TRS BYD 2Y 01/17/2020	150	107	0.000%
TRS JP/2371 2Y 01/20/2020	(1,200)	(856)	(0.001%)
TRS MTD 2Y 01/17/2020	(21)	28	0.000%
TRS WBA 2Y 01/17/2020	(1,732)	(4,243)	(0.006%)
TRS VAR 2Y 01/17/2020	41	77	0.000%
TRS HBI 2Y 01/17/2020	(13,133)	(6,960)	(0.010%)
TRS ADTN 2Y 01/17/2020	(453)	362	0.001%
TRS GS 2Y 01/17/2020	(1,608)	5,869	0.009%
TRS IBTX 2Y 01/17/2020	(38)	(13)	0.000%
TRS BBY 2Y 01/17/2020	151	350	0.001%
TRS ATKR 2Y 01/17/2020	455	214	0.000%
TRS FR/AIR 2Y 01/17/2020	464	1,013	0.002%
TRS LABL 2Y 01/17/2020	(372)	205	0.000%
TRS MO 2Y 01/17/2020	3,231	(6,882)	(0.010%)
TRS FR/CS 2Y 01/17/2020	(17,585)	(18,785)	(0.028%)
TRS EVH 2Y 01/17/2020	(956)	(1,434)	(0.002%)
TRS ALLE 2Y 01/17/2020	(127)	(213)	0.000%
TRS CSTM 2Y 01/17/2020	6,700	5,695	0.008%
TRS ERIE 2Y 01/17/2020	(70)	112	0.000%
TRS FLOW 2Y 01/17/2020	289	682	0.001%
TRS DLB 2Y 01/17/2020	(115)	(77)	0.000%
TRS OMC 2Y 01/17/2020	352	(612)	(0.001%)
TRS CCK 2Y 01/17/2020	(468)	(856)	(0.001%)
TRS NKE 2Y 01/17/2020	1,137	1,660	0.002%
TRS GPS 2Y 01/17/2020	(766)	(1,379)	(0.002%)
TRS CVBF 2Y 01/17/2020	(1,157)	1,574	0.002%
TRS DE/VOW 2Y 01/17/2020	657	6,026	0.009%
TRS LRN 2Y 01/17/2020	105	74	0.000%
TRS BKU 2Y 01/17/2020	136	(249)	0.000%
TRS NPO 2Y 01/17/2020	(399)	1,456	0.002%
TRS NCR 2Y 01/17/2020	248	20	0.000%
TRS HIG 2Y 01/17/2020	(53)	(13)	0.000%
TRS GB/FERG 2Y 01/17/2020	(1,243)	(2,349)	(0.003%)
TRS GB/BVIC 2Y 01/17/2020	13,503	(3,432)	(0.005%)
TRS VMC 2Y 01/17/2020	(12)	(3)	0.000%
TRS INTC 2Y 01/17/2020	(651)	(1,217)	(0.002%)
TRS ATRC 2Y 01/17/2020	400	704	0.001%
TRS LCII 2Y 01/17/2020	(22)	267	0.000%
TRS FNSR 2Y 01/17/2020	(240)	(34)	0.000%
TRS CSTM 2Y 01/17/2020	3,500	2,975	0.004%
TRS CVBF 2Y 01/17/2020	(165)	224	0.000%
TRS HY 2Y 01/17/2020	11	(42)	0.000%
TRS FBP 2Y 01/17/2020	1,991	1,493	0.002%
TRS SAGE 2Y 01/17/2020	170	(660)	(0.001%)
TRS XOXO 2Y 01/17/2020	177	1,133	0.002%
TRS MLI 2Y 01/17/2020	(859)	(215)	0.000%
TRS AXS 2Y 01/17/2020	34	6	0.000%
TRS LEG 2Y 01/17/2020	(79)	175	0.000%
TRS DVMT 2Y 01/17/2020	295	(59)	0.000%
TRS FLO 2Y 01/17/2020	127	(170)	0.000%
TRS CMC 2Y 01/17/2020	(705)	543	0.001%
TRS KR 2Y 01/17/2020	9,262	1,678	0.002%
TRS WNC 2Y 01/17/2020	755	(559)	(0.001%)
TRS KN 2Y 01/17/2020	(445)	(289)	0.000%
TRS BNFT 2Y 01/17/2020	(210)	(21)	0.000%
TRS DOOR 2Y 01/17/2020	110	(446)	(0.001%)
TRS SXT 2Y 01/17/2020	(272)	(473)	(0.001%)
TRS JACK 2Y 01/17/2020	(143)	24	0.000%
TRS JP/3046 2Y 01/20/2020	1,400	7,763	0.012%
TRS LNT 2Y 01/17/2020	(244)	346	0.001%
TRS PNFP 2Y 01/17/2020	(398)	1,055	0.002%
TRS ESIO 2Y 01/17/2020	1,014	(619)	(0.001%)
TRS CA/BIR 2Y 01/17/2020	3,655	2,351	0.003%
TRS RF 2Y 01/17/2020	272	(171)	0.000%
TRS HOG 2Y 01/17/2020	901	838	0.001%
TRS EV 2Y 01/17/2020	(130)	(27)	0.000%
TRS AXS 2Y 01/17/2020	1,000	190	0.000%
TRS FLOW 2Y 01/17/2020	127	300	0.000%
TRS NOC 2Y 01/17/2020	83	527	0.001%
TRS CDE 2Y 01/17/2020	(338)	105	0.000%
TRS HAIN 2Y 01/17/2020	(271)	38	0.000%
TRS CUBI 2Y 01/17/2020	165	(89)	0.000%
TRS TEL 2Y 01/17/2020	(4,930)	19,474	0.029%
TRS CANE 2Y 01/17/2020	2,000	(520)	(0.001%)
TRS TSLA 2Y 01/17/2020	437	(13,141)	(0.019%)
TRS ATRC 2Y 01/17/2020	70	123	0.000%
TRS HQY 2Y 01/17/2020	(343)	(964)	(0.001%)
TRS TLRD 2Y 01/17/2020	456	255	0.000%
TRS AVY 2Y 01/17/2020	135	(135)	0.000%
TRS FI/SAMPO 2Y 01/17/2020	1,744	1,357	0.002%
TRS SFBS 2Y 01/17/2020	(156)	317	0.000%
TRS LOGM 2Y 01/17/2020	155	899	0.001%
TRS CRI 2Y 01/17/2020	47	232	0.000%
TRS WSO 2Y 01/17/2020	(126)	566	0.001%
TRS VAR 2Y 01/17/2020	31	58	0.000%
TRS CNS 2Y 01/17/2020	(69)	94	0.000%
TRS JP/2220 2Y 01/20/2020	5,900	14,541	0.022%
TRS M 2Y 01/17/2020	(400)	172	0.000%
TRS DTE 2Y 01/17/2020	(254)	815	0.001%
TRS TRTN 2Y 01/17/2020	(228)	971	0.001%
TRS DHIL 2Y 01/17/2020	(12)	55	0.000%
TRS GBCI 2Y 01/17/2020	(256)	366	0.001%
TRS PSLV 2Y 01/17/2020	10,000	1,700	0.003%
TRS ORA 2Y 01/17/2020	(113)	104	0.000%

TRS SSTK 2Y 01/17/2020	337	1,051	0.002%
TRS RRR 2Y 01/17/2020	506	(850)	(0.001%)
TRS LB 2Y 01/17/2020	(3,821)	(7,107)	(0.011%)
TRS NP 2Y 01/17/2020	(475)	4,584	0.007%
TRS CFG 2Y 01/17/2020	114	(150)	0.000%
TRS GATX 2Y 01/17/2020	(17)	(40)	0.000%
TRS JP/2371 2Y 01/20/2020	(1,200)	(856)	(0.001%)
TRS TUSK 2Y 01/17/2020	380	505	0.001%
TRS CB 2Y 01/17/2020	20	(94)	0.000%
TRS FR/CS 2Y 01/17/2020	(11,301)	(12,072)	(0.018%)
TRS AA 2Y 01/17/2020	174	(423)	(0.001%)
TRS CROX 2Y 01/17/2020	817	(343)	(0.001%)
TRS DE/SHL 2Y 01/17/2020	(4,896)	710	0.001%
TRS FIZZ 2Y 01/17/2020	(116)	(14)	0.000%
TRS CHCO 2Y 01/17/2020	(566)	679	0.001%
TRS RLI 2Y 01/17/2020	(39)	13	0.000%
TRS PNM 2Y 01/17/2020	396	(178)	0.000%
TRS FR/DIM 2Y 01/17/2020	200	1,834	0.003%
TRS HP 2Y 01/17/2020	(300)	(1,101)	(0.002%)
TRS FMC 2Y 01/17/2020	(78)	(74)	0.000%
TRS IOSP 2Y 01/17/2020	412	412	0.001%
TRS ATRC 2Y 01/17/2020	(282)	(496)	(0.001%)
TRS IFF 2Y 01/17/2020	(133)	(350)	(0.001%)
TRS JP/2371 2Y 01/20/2020	(1,400)	(998)	(0.001%)
TRS GPRE 2Y 01/17/2020	(537)	134	0.000%
TRS VVI 2Y 01/17/2020	(500)	1,125	0.002%
TRS CEF 2Y 01/17/2020	2,000	100	0.000%
TRS CH/NOVN 2Y 01/17/2020	2,341	6,107	0.009%
TRS JP/2502 2Y 01/20/2020	(6,000)	1,901	0.003%
TRS WBT 2Y 01/17/2020	(193)	151	0.000%
TRS ABM 2Y 01/17/2020	(393)	888	0.001%
TRS GDI 2Y 01/17/2020	(2,200)	836	0.001%
TRS CTXS 2Y 01/17/2020	444	186	0.000%
TRS AIG 2Y 01/17/2020	1,000	(60)	0.000%
TRS JP/4452 2Y 01/20/2020	(1,700)	733	0.001%
TRS NSIT 2Y 01/17/2020	756	423	0.001%
TRS DE/BAS 2Y 01/17/2020	(3,142)	4,815	0.007%
TRS AEE 2Y 01/17/2020	724	(1,462)	(0.002%)
TRS GB/WPP 2Y 01/17/2020	3,247	(995)	(0.001%)
TRS AL 2Y 01/17/2020	(269)	(94)	0.000%
TRS CSGP 2Y 01/17/2020	(12)	32	0.000%
TRS CAG 2Y 01/17/2020	104	(439)	(0.001%)
TRS DE/DAI 2Y 01/17/2020	1,048	(1,290)	(0.002%)
TRS JP/2229 2Y 01/20/2020	(4,700)	(5,792)	(0.009%)
TRS ZS 2Y 01/17/2020	(1,000)	(520)	(0.001%)
TRS FR/DEC 2Y 01/17/2020	2,400	220	0.000%
TRS DLX 2Y 01/17/2020	99	77	0.000%
TRS IIVI 2Y 01/17/2020	(655)	229	0.000%
TRS ICFI 2Y 01/17/2020	421	(1,873)	(0.003%)
TRS HSKA 2Y 01/17/2020	(18)	(76)	0.000%
TRS BNFT 2Y 01/17/2020	(803)	(80)	0.000%
TRS GCI 2Y 01/17/2020	686	151	0.000%
TRS CELG 2Y 01/17/2020	888	2,034	0.003%
TRS LPLA 2Y 01/17/2020	129	55	0.000%
TRS CTL 2Y 01/17/2020	(4,548)	7,186	0.011%
TRS ZION 2Y 01/17/2020	786	(1,226)	(0.002%)
TRS BMI 2Y 01/17/2020	(111)	133	0.000%
TRS APH 2Y 01/17/2020	2,362	(5,126)	(0.008%)
TRS TMK 2Y 01/17/2020	38	35	0.000%
TRS JP/5411 2Y 01/20/2020	6,000	7,286	0.011%
TRS UFI 2Y 01/17/2020	(110)	101	0.000%
TRS DLTR 2Y 01/17/2020	200	(790)	(0.001%)
TRS FI/NRE1V 2Y 01/17/2020	(3,042)	(2,190)	(0.003%)
TRS CA/BIR 2Y 01/17/2020	1,966	1,265	0.002%
TRS WP 2Y 01/17/2020	1,950	6,708	0.010%
TRS FR/EL 2Y 01/17/2020	1,135	8,039	0.012%
TRS FBM 2Y 01/17/2020	333	(203)	0.000%
TRS MYOK 2Y 01/17/2020	(164)	(894)	(0.001%)
TRS DLX 2Y 01/17/2020	46	36	0.000%
TRS MUR 2Y 01/17/2020	1,447	3,429	0.005%
TRS JP/2371 2Y 01/20/2020	(2,000)	(1,426)	(0.002%)
TRS HRC 2Y 01/17/2020	48	76	0.000%
TRS BOFI 2Y 01/17/2020	(725)	1,022	0.002%
TRS JP/3660 2Y 01/20/2020	7,900	5,773	0.009%
TRS GMS 2Y 01/17/2020	369	(292)	0.000%
TRS LEA 2Y 01/17/2020	177	(2,142)	(0.003%)
TRS RNR 2Y 01/17/2020	(69)	(115)	0.000%
TRS WCC 2Y 01/17/2020	177	195	0.000%
TRS BKU 2Y 01/17/2020	85	(156)	0.000%
TRS GOLF 2Y 01/17/2020	160	147	0.000%
TRS INFN 2Y 01/17/2020	(494)	(133)	0.000%
TRS SE/ASSAB 2Y 01/17/2020	23,972	(21,037)	(0.031%)
TRS SCL 2Y 01/17/2020	55	(129)	0.000%
TRS NTRS 2Y 01/17/2020	440	(387)	(0.001%)
TRS CUBI 2Y 01/17/2020	92	(50)	0.000%
TRS NCOM 2Y 01/17/2020	(132)	323	0.000%
TRS JNPR 2Y 01/17/2020	48	95	0.000%
TRS KAMN 2Y 01/17/2020	73	192	0.000%
TRS EXAS 2Y 01/17/2020	1,000	5,590	0.008%
TRS NXEO 2Y 01/17/2020	1,061	2,377	0.004%
TRS NUVA 2Y 01/17/2020	173	183	0.000%
TRS KEY 2Y 01/17/2020	157	5	0.000%
TRS EPAM 2Y 01/17/2020	(61)	96	0.000%
TRS CIT 2Y 01/17/2020	59	(97)	0.000%
TRS TCMD 2Y 01/17/2020	(57)	(337)	(0.001%)
TRS CRI 2Y 01/17/2020	(1,000)	(4,940)	(0.007%)
TRS CNS 2Y 01/17/2020	(92)	125	0.000%
TRS JP/4502 2Y 01/20/2020	(4,300)	(4,693)	(0.007%)
TRS CBT 2Y 01/17/2020	(77)	(8)	0.000%
TRS ALB 2Y 01/17/2020	(223)	595	0.001%

TRS SPLK 2Y 01/17/2020	(178)	(253)	0.000%
TRS CW 2Y 01/17/2020	114	(237)	0.000%
TRS LEA 2Y 01/17/2020	36	(436)	(0.001%)
TRS WLTW 2Y 01/17/2020	500	(2,710)	(0.004%)
TRS KN 2Y 01/17/2020	(1,406)	(914)	(0.001%)
TRS TDOC 2Y 01/17/2020	(354)	(4,160)	(0.006%)
TRS FR/DEC 2Y 01/17/2020	10,596	20,912	0.031%
TRS MTDR 2Y 01/17/2020	(860)	(1,866)	(0.003%)
TRS WLK 2Y 01/17/2020	273	(732)	(0.001%)
TRS INTC 2Y 01/17/2020	(400)	(748)	(0.001%)
TRS MO 2Y 01/17/2020	1,786	(3,804)	(0.006%)
TRS KNX 2Y 01/17/2020	(182)	209	0.000%
TRS JJOFF 2Y 01/17/2020	2,000	1,260	0.002%
TRS HELE 2Y 01/17/2020	269	1,843	0.003%
TRS NAV 2Y 01/17/2020	(416)	1,023	0.002%
TRS LFUS 2Y 01/17/2020	(54)	1,079	0.002%
TRS ADI 2Y 01/17/2020	(1,267)	(1,457)	(0.002%)
TRS STX 2Y 01/17/2020	(1,000)	590	0.001%
TRS USNA 2Y 01/17/2020	30	(102)	0.000%
TRS CWEN/A 2Y 01/17/2020	171	(137)	0.000%
TRS CH/NESN 2Y 01/17/2020	1,911	1,986	0.003%
TRS CSFL 2Y 01/17/2020	(1,119)	1,600	0.002%
TRS DTE 2Y 01/17/2020	(139)	446	0.001%
TRS UIHC 2Y 01/17/2020	(1,806)	(4,027)	(0.006%)
TRS THG 2Y 01/17/2020	197	1,594	0.002%
TRS ATSG 2Y 01/17/2020	(121)	103	0.000%
TRS TLRD 2Y 01/17/2020	452	253	0.000%
TRS KR 2Y 01/17/2020	929	251	0.000%
TRS ALSN 2Y 01/17/2020	640	147	0.000%
TRS ATSG 2Y 01/17/2020	(45)	38	0.000%
TRS JCOM 2Y 01/17/2020	33	39	0.000%
TRS CSCO 2Y 01/17/2020	1,017	1,566	0.002%
TRS WSFS 2Y 01/17/2020	(475)	523	0.001%
TRS KSS 2Y 01/17/2020	69	(325)	0.000%
TRS TVPT 2Y 01/17/2020	1,372	(796)	(0.001%)
TRS FFIN 2Y 01/17/2020	(147)	198	0.000%
TRS LMAT 2Y 01/17/2020	(118)	(557)	(0.001%)
TRS ARD 2Y 01/17/2020	167	77	0.000%
TRS JP/3046 2Y 01/20/2020	300	1,664	0.002%
TRS GM 2Y 01/17/2020	(1,898)	2,562	0.004%
TRS BE/KBC 2Y 01/17/2020	9,296	(25,735)	(0.038%)
TRS MTOR 2Y 01/17/2020	1,123	(1,258)	(0.002%)
TRS CZR 2Y 01/17/2020	(1,133)	397	0.001%
TRS MB 2Y 01/17/2020	(811)	(527)	(0.001%)
TRS RHT 2Y 01/17/2020	1,306	(10,566)	(0.016%)
TRS PSTG 2Y 01/17/2020	(876)	1,498	0.002%
TRS XEC 2Y 01/17/2020	(378)	(665)	(0.001%)
TRS MTRN 2Y 01/17/2020	567	737	0.001%
TRS JP/6301 2Y 01/20/2020	1,700	23	0.000%
TRS CTB 2Y 01/17/2020	(903)	1,987	0.003%
TRS KKR 2Y 01/17/2020	11,093	(3,883)	(0.006%)
TRS BLMN 2Y 01/17/2020	230	76	0.000%
TRS GCI 2Y 01/17/2020	2,002	440	0.001%
TRS CI 2Y 01/17/2020	100	1,041	0.002%
TRS CGNX 2Y 01/17/2020	(298)	(134)	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	(1,530)	(0.002%)
TRS NKE 2Y 01/17/2020	107	156	0.000%
TRS PSMT 2Y 01/17/2020	(77)	335	0.000%
TRS KEY 2Y 01/17/2020	171	5	0.000%
TRS ALGT 2Y 01/17/2020	(35)	60	0.000%
TRS IMAX 2Y 01/17/2020	(317)	(222)	0.000%
TRS JP/6028 2Y 01/20/2020	1,300	6,751	0.010%
TRS XPO 2Y 01/17/2020	134	295	0.000%
TRS ABC 2Y 01/17/2020	(1,097)	(5,990)	(0.009%)
TRS FR/BIM 2Y 01/17/2020	938	(4,138)	(0.006%)
TRS MSFT 2Y 01/17/2020	900	2,007	0.003%
TRS USFD 2Y 01/17/2020	355	(309)	0.000%
TRS IT 2Y 01/17/2020	1,421	7,190	0.011%
TRS ANDE 2Y 01/17/2020	(296)	355	0.001%
TRS SIG 2Y 01/17/2020	92	(161)	0.000%
TRS MA 2Y 01/17/2020	200	1,228	0.002%
TRS PG 2Y 01/17/2020	(379)	387	0.001%
TRS ORA 2Y 01/17/2020	(249)	229	0.000%
TRS FLO 2Y 01/17/2020	372	(498)	(0.001%)
TRS EV 2Y 01/17/2020	(89)	(19)	0.000%
TRS TRCO 2Y 01/17/2020	(333)	(220)	0.000%
TRS NL/ABN 2Y 01/17/2020	5,776	(1,140)	(0.002%)
TRS UIS 2Y 01/17/2020	1,872	2,246	0.003%
TRS CRS 2Y 01/17/2020	(95)	(28)	0.000%
TRS SFBS 2Y 01/17/2020	(85)	173	0.000%
TRS FR/KN 2Y 01/17/2020	(38,436)	1,697	0.003%
TRS NVRO 2Y 01/17/2020	(159)	89	0.000%
TRS DF 2Y 01/17/2020	284	(153)	0.000%
TRS COL 2Y 01/17/2020	3,100	2,697	0.004%
TRS KN 2Y 01/17/2020	(547)	(356)	(0.001%)
TRS UHAL 2Y 01/17/2020	(14)	(21)	0.000%
TRS RP 2Y 01/17/2020	1,000	3,400	0.005%
TRS GRUB 2Y 01/17/2020	69	(115)	0.000%
TRS COG 2Y 01/17/2020	1,100	1,045	0.002%
TRS SCL 2Y 01/17/2020	421	(989)	(0.001%)
TRS RGA 2Y 01/17/2020	38	45	0.000%
TRS INFN 2Y 01/17/2020	(1,292)	(349)	(0.001%)
TRS EXC 2Y 01/17/2020	1,064	(862)	(0.001%)
TRS KORS 2Y 01/17/2020	452	(2,170)	(0.003%)
TRS NOC 2Y 01/17/2020	46	292	0.000%
TRS HUN 2Y 01/17/2020	610	(683)	(0.001%)
TRS DF 2Y 01/17/2020	1,144	(618)	(0.001%)
TRS GMS 2Y 01/17/2020	751	(593)	(0.001%)
TRS ATRC 2Y 01/17/2020	(67)	(118)	0.000%
TRS LAUR 2Y 01/17/2020	(565)	62	0.000%

TRS DE/HNR1 2Y 01/17/2020	(1,562)	(6,166)	(0.009%)
TRS MDT 2Y 01/17/2020	257	601	0.001%
TRS GLW 2Y 01/17/2020	500	60	0.000%
TRS DRQ 2Y 01/17/2020	(88)	(282)	0.000%
TRS LM 2Y 01/17/2020	734	382	0.001%
TRS TUSK 2Y 01/17/2020	51	68	0.000%
TRS EVHC 2Y 01/17/2020	530	32	0.000%
TRS ALRM 2Y 01/17/2020	(210)	(542)	(0.001%)
TRS KEY 2Y 01/17/2020	208	6	0.000%
TRS ALG 2Y 01/17/2020	(88)	313	0.000%
TRS DORM 2Y 01/17/2020	(256)	686	0.001%
TRS TERP 2Y 01/17/2020	(505)	162	0.000%
TRS APL 2Y 01/17/2020	(2,009)	(15,791)	(0.023%)
TRS FL 2Y 01/17/2020	701	2,972	0.004%
TRS ATRC 2Y 01/17/2020	135	238	0.000%
TRS M 2Y 01/17/2020	119	(51)	0.000%
TRS KEX 2Y 01/17/2020	(25)	(76)	0.000%
TRS VAR 2Y 01/17/2020	36	68	0.000%
TRS UAA 2Y 01/17/2020	(1,265)	(2,669)	(0.004%)
TRS I 2Y 01/17/2020	155	1,161	0.002%
TRS JP/5401 2Y 01/20/2020	(9,200)	(10,686)	(0.016%)
TRS AR 2Y 01/17/2020	200	(218)	0.000%
TRS EL 2Y 01/17/2020	(3,615)	(19,629)	(0.029%)
TRS JP/5486 2Y 01/20/2020	15,500	7,228	0.011%
TRS AEE 2Y 01/17/2020	41	(83)	0.000%
TRS KAR 2Y 01/17/2020	376	(1,139)	(0.002%)
TRS PKG 2Y 01/17/2020	(486)	2,756	0.004%
TRS ROK 2Y 01/17/2020	(2,708)	10,642	0.016%
TRS RSG 2Y 01/17/2020	(819)	2,015	0.003%
TRS ALGT 2Y 01/17/2020	(92)	156	0.000%
TRS HL 2Y 01/17/2020	(8,271)	1,737	0.003%
TRS PJT 2Y 01/17/2020	(751)	383	0.001%
TRS AEO 2Y 01/17/2020	(1,000)	(1,380)	(0.002%)
TRS KFY 2Y 01/17/2020	197	193	0.000%
TRS ADI 2Y 01/17/2020	(1,731)	(1,991)	(0.003%)
TRS JP/8725 2Y 01/20/2020	(1,700)	(3,486)	(0.005%)
TRS ENDP 2Y 01/17/2020	2,307	2,261	0.003%
TRS STMP 2Y 01/17/2020	4	4	0.000%
TRS JP/6028 2Y 01/20/2020	4,500	23,368	0.035%
TRS CUBI 2Y 01/17/2020	116	(63)	0.000%
TRS EIGI 2Y 01/17/2020	4,583	(2,292)	(0.003%)
TRS NTAP 2Y 01/17/2020	494	1,210	0.002%
TRS RSG 2Y 01/17/2020	(1,132)	2,785	0.004%
TRS IDCC 2Y 01/17/2020	109	44	0.000%
TRS JP/5713 2Y 01/20/2020	2,500	5,611	0.008%
TRS JW/A 2Y 01/17/2020	162	899	0.001%
TRS ATKR 2Y 01/17/2020	213	100	0.000%
TRS HCSG 2Y 01/17/2020	(1,005)	2,000	0.003%
TRS VOYA 2Y 01/17/2020	67	72	0.000%
TRS JRVR 2Y 01/17/2020	(92)	(57)	0.000%
TRS WDC 2Y 01/17/2020	230	313	0.000%
TRS USM 2Y 01/17/2020	106	92	0.000%
TRS GPS 2Y 01/17/2020	(292)	(526)	(0.001%)
TRS AMZN 2Y 01/17/2020	140	13,296	0.020%
TRS VRTS 2Y 01/17/2020	(25)	138	0.000%
TRS FR/ORA 2Y 01/17/2020	(4,665)	(894)	(0.001%)
TRS ETR 2Y 01/17/2020	24	(79)	0.000%
TRS WSM 2Y 01/17/2020	158	(169)	0.000%
TRS EV 2Y 01/17/2020	(83)	(17)	0.000%
TRS NVCR 2Y 01/17/2020	(308)	(1,863)	(0.003%)
TRS BLDR 2Y 01/17/2020	366	(560)	(0.001%)
TRS JP/4568 2Y 01/20/2020	(6,100)	(18,524)	(0.027%)
TRS JP/5401 2Y 01/20/2020	(2,300)	(2,672)	(0.004%)
TRS ANGO 2Y 01/17/2020	391	(661)	(0.001%)
TRS BSIG 2Y 01/17/2020	490	(123)	0.000%
TRS GCI 2Y 01/17/2020	439	97	0.000%
TRS MTW 2Y 01/17/2020	(233)	(137)	0.000%
TRS NRC 2Y 01/17/2020	(34)	43	0.000%
TRS JRVR 2Y 01/17/2020	(163)	(101)	0.000%
TRS CA/BIR 2Y 01/17/2020	2,730	1,756	0.003%
TRS HSTM 2Y 01/17/2020	41	(2)	0.000%
TRS INFN 2Y 01/17/2020	(1,386)	(374)	(0.001%)
TRS TCF 2Y 01/17/2020	161	(225)	0.000%
TRS SNX 2Y 01/17/2020	52	(453)	(0.001%)
TRS JCOM 2Y 01/17/2020	53	62	0.000%
TRS EAT 2Y 01/17/2020	793	(1,737)	(0.003%)
TRS ALB 2Y 01/17/2020	(121)	323	0.000%
TRS KRN 2Y 01/17/2020	2,731	410	0.001%
TRS REVG 2Y 01/17/2020	(353)	(18)	0.000%
TRS NOC 2Y 01/17/2020	84	533	0.001%
TRS REVG 2Y 01/17/2020	(683)	(34)	0.000%
TRS ABCB 2Y 01/17/2020	(126)	195	0.000%
TRS FR/CS 2Y 01/17/2020	(21,232)	(22,681)	(0.034%)
TRS AT/EBS 2Y 01/17/2020	1,580	(2,238)	(0.003%)
TRS SE/SAND 2Y 01/17/2020	(8,440)	(1,947)	(0.003%)
TRS SLCA 2Y 01/17/2020	(2,000)	3,000	0.004%
TRS SFBS 2Y 01/17/2020	(761)	1,545	0.002%
TRS DXC 2Y 01/17/2020	66	51	0.000%
TRS SBUX 2Y 01/17/2020	(4,197)	(9,527)	(0.014%)
TRS REVG 2Y 01/17/2020	(361)	(18)	0.000%
TRS APTV 2Y 01/17/2020	(69)	107	0.000%
TRS HLX 2Y 01/17/2020	(116)	(93)	0.000%
TRS LSTR 2Y 01/17/2020	77	(15)	0.000%
TRS ORA 2Y 01/17/2020	(262)	241	0.000%
TRS JP/4911 2Y 01/20/2020	2,300	19,453	0.029%
TRS ED 2Y 01/17/2020	(151)	628	0.001%
TRS JCOM 2Y 01/17/2020	15	18	0.000%
TRS CBU 2Y 01/17/2020	(540)	1,350	0.002%
TRS PDCE 2Y 01/17/2020	324	389	0.001%
TRS BEAT 2Y 01/17/2020	(334)	(1,520)	(0.002%)

TRS ALSN 2Y 01/17/2020	167	38	0.000%
TRS ETH 2Y 01/17/2020	106	(106)	0.000%
TRS WLTW 2Y 01/17/2020	200	(1,084)	(0.002%)
TRS RRR 2Y 01/17/2020	96	(161)	0.000%
TRS NOC 2Y 01/17/2020	41	260	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,380)	(0.002%)
TRS CASY 2Y 01/17/2020	1,400	5,362	0.008%
TRS CNMD 2Y 01/17/2020	530	(196)	0.000%
TRS RPM 2Y 01/17/2020	203	(418)	(0.001%)
TRS TDC 2Y 01/17/2020	(188)	47	0.000%
TRS IDCC 2Y 01/17/2020	22	9	0.000%
TRS CVGW 2Y 01/17/2020	(22)	105	0.000%
TRS MRCY 2Y 01/17/2020	(31)	20	0.000%
TRS OXM 2Y 01/17/2020	68	(96)	0.000%
TRS HTZ 2Y 01/17/2020	(528)	1,230	0.002%
TRS DK/DSV 2Y 01/17/2020	(1,875)	2,452	0.004%
TRS FCX 2Y 01/17/2020	379	76	0.000%
TRS LFUS 2Y 01/17/2020	(13)	260	0.000%
TRS DE/VOW 2Y 01/17/2020	728	6,677	0.010%
TRS TDG 2Y 01/17/2020	135	582	0.001%
TRS ATRC 2Y 01/17/2020	156	275	0.000%
TRS NNBR 2Y 01/17/2020	(810)	405	0.001%
TRS TRN 2Y 01/17/2020	(1,045)	(418)	(0.001%)
TRS EQIX 2Y 01/17/2020	120	(1,729)	(0.003%)
TRS NOC 2Y 01/17/2020	87	552	0.001%
TRS CNS 2Y 01/17/2020	(88)	120	0.000%
TRS VMW 2Y 01/17/2020	342	(325)	0.000%
TRS GATX 2Y 01/17/2020	(67)	(157)	0.000%
TRS ENSG 2Y 01/17/2020	(43)	(42)	0.000%
TRS LABL 2Y 01/17/2020	(106)	58	0.000%
TRS TXN 2Y 01/17/2020	(800)	(2,872)	(0.004%)
TRS WETF 2Y 01/17/2020	(387)	(228)	0.000%
TRS NCMI 2Y 01/17/2020	734	1,116	0.002%
TRS JP/2220 2Y 01/20/2020	3,300	8,133	0.012%
TRS PCTY 2Y 01/17/2020	110	(76)	0.000%
TRS DOOR 2Y 01/17/2020	145	(587)	(0.001%)
TRS ECHO 2Y 01/17/2020	365	(1,259)	(0.002%)
TRS RNST 2Y 01/17/2020	(153)	398	0.001%
TRS STI 2Y 01/17/2020	35	(54)	0.000%
TRS KFRC 2Y 01/17/2020	47	(80)	0.000%
TRS SANM 2Y 01/17/2020	1,116	(1,562)	(0.002%)
TRS MTW 2Y 01/17/2020	(890)	(525)	(0.001%)
TRS CHRW 2Y 01/17/2020	179	217	0.000%
TRS R 2Y 01/17/2020	(489)	1,017	0.002%
TRS CHRW 2Y 01/17/2020	(4,620)	(4,608)	(0.007%)
TRS DE/DTE 2Y 01/17/2020	(4,651)	(648)	(0.001%)
TRS XOXO 2Y 01/17/2020	150	960	0.001%
TRS INDB 2Y 01/17/2020	(247)	1,717	0.003%
TRS DE/BAS 2Y 01/17/2020	(1,168)	1,790	0.003%
TRS EXAS 2Y 01/17/2020	375	2,096	0.003%
TRS EVC 2Y 01/17/2020	6,120	(1,224)	(0.002%)
TRS SEE 2Y 01/17/2020	(42)	77	0.000%
TRS NI 2Y 01/17/2020	10,224	(8,281)	(0.012%)
TRS AVT 2Y 01/17/2020	257	(684)	(0.001%)
TRS LORL 2Y 01/17/2020	(1,023)	(2,148)	(0.003%)
TRS MSM 2Y 01/17/2020	261	290	0.000%
TRS BRK/B 2Y 01/17/2020	(265)	578	0.001%
TRS COG 2Y 01/17/2020	162	154	0.000%
TRS DISCA 2Y 01/17/2020	221	(4)	0.000%
TRS LLY 2Y 01/17/2020	3,564	5,702	0.008%
TRS FIVE 2Y 01/17/2020	(275)	(215)	0.000%
TRS CLX 2Y 01/17/2020	(123)	187	0.000%
TRS PENN 2Y 01/17/2020	960	317	0.000%
TRS FNSR 2Y 01/17/2020	(363)	(51)	0.000%
TRS TSLA 2Y 01/17/2020	139	(4,180)	(0.006%)
TRS CSWI 2Y 01/17/2020	565	(452)	(0.001%)
TRS VRTU 2Y 01/17/2020	(109)	245	0.000%
TRS HRB 2Y 01/17/2020	1,934	1,702	0.003%
TRS LPX 2Y 01/17/2020	507	(1,800)	(0.003%)
TRS CHEF 2Y 01/17/2020	(94)	(24)	0.000%
TRS CAG 2Y 01/17/2020	6,049	(25,527)	(0.038%)
TRS IT/ENI 2Y 01/17/2020	(3,671)	(639)	(0.001%)
TRS HTLD 2Y 01/17/2020	(363)	203	0.000%
TRS PAYC 2Y 01/17/2020	91	(181)	0.000%
TRS RHT 2Y 01/17/2020	254	781	0.001%
TRS KEY 2Y 01/17/2020	713	21	0.000%
TRS IP 2Y 01/17/2020	2,237	(9,999)	(0.015%)
TRS VRNS 2Y 01/17/2020	(247)	284	0.000%
TRS GDDY 2Y 01/17/2020	150	299	0.000%
TRS BCO 2Y 01/17/2020	(161)	105	0.000%
TRS SE/SAND 2Y 01/17/2020	(14,788)	(3,411)	(0.005%)
TRS FCX 2Y 01/17/2020	1,196	239	0.000%
TRS AXS 2Y 01/17/2020	42	8	0.000%
TRS WCC 2Y 01/17/2020	185	204	0.000%
TRS CB 2Y 01/17/2020	5,932	(27,880)	(0.041%)
TRS TFSL 2Y 01/17/2020	(84)	33	0.000%
TRS NVCR 2Y 01/17/2020	(303)	(1,833)	(0.003%)
TRS GRA 2Y 01/17/2020	(92)	61	0.000%
TRS SCHW 2Y 01/17/2020	1,702	(1,991)	(0.003%)
TRS NTAP 2Y 01/17/2020	96	235	0.000%
TRS PSMT 2Y 01/17/2020	(98)	426	0.001%
TRS RGA 2Y 01/17/2020	28	33	0.000%
TRS ZGNX 2Y 01/17/2020	(73)	(80)	0.000%
TRS TUSK 2Y 01/17/2020	57	76	0.000%
TRS MSI 2Y 01/17/2020	134	489	0.001%
TRS WRD 2Y 01/17/2020	91	329	0.000%
TRS KBR 2Y 01/17/2020	(249)	(329)	0.000%
TRS VAC 2Y 01/17/2020	(81)	168	0.000%
TRS AXS 2Y 01/17/2020	2,300	437	0.001%
TRS FFIC 2Y 01/17/2020	51	(67)	0.000%

TRS ABCB 2Y 01/17/2020	(600)	930	0.001%
TRS SF 2Y 01/17/2020	(58)	176	0.000%
TRS AWK 2Y 01/17/2020	(101)	154	0.000%
TRS LNT 2Y 01/17/2020	(752)	1,068	0.002%
TRS MXIM 2Y 01/17/2020	1,000	(870)	(0.001%)
TRS TTGT 2Y 01/17/2020	102	30	0.000%
TRS BE/KBC 2Y 01/17/2020	392	(637)	(0.001%)
TRS NKE 2Y 01/17/2020	1,584	2,313	0.003%
TRS JP/4911 2Y 01/20/2020	6,700	56,667	0.084%
TRS RF 2Y 01/17/2020	1,096	(690)	(0.001%)
TRS HQY 2Y 01/17/2020	(59)	(166)	0.000%
TRS DXC 2Y 01/17/2020	151	118	0.000%
TRS JP/7936 2Y 01/20/2020	(5,900)	(3,168)	(0.005%)
TRS ORBC 2Y 01/17/2020	(761)	76	0.000%
TRS DRQ 2Y 01/17/2020	(232)	(742)	(0.001%)
TRS ERIE 2Y 01/17/2020	(238)	381	0.001%
TRS VSAT 2Y 01/17/2020	(41)	(12)	0.000%
TRS MCY 2Y 01/17/2020	(145)	29	0.000%
TRS APTV 2Y 01/17/2020	(36)	56	0.000%
TRS IART 2Y 01/17/2020	(11)	(32)	0.000%
TRS FCN 2Y 01/17/2020	604	(532)	(0.001%)
TRS CUBI 2Y 01/17/2020	266	(144)	0.000%
TRS APOG 2Y 01/17/2020	273	(1,884)	(0.003%)
TRS DE/ALV 2Y 01/17/2020	3,988	26,392	0.039%
TRS NO/TEL 2Y 01/17/2020	(6,254)	3,766	0.006%
TRS AR 2Y 01/17/2020	397	(433)	(0.001%)
TRS HA 2Y 01/17/2020	362	54	0.000%
TRS CIT 2Y 01/17/2020	528	(871)	(0.001%)
TRS KR 2Y 01/17/2020	1,158	166	0.000%
TRS VIAV 2Y 01/17/2020	(407)	(49)	0.000%
TRS COLB 2Y 01/17/2020	(737)	1,334	0.002%
TRS APAM 2Y 01/17/2020	859	215	0.000%
TRS GOOGL 2Y 01/17/2020	50	2,363	0.004%
TRS NOC 2Y 01/17/2020	123	329	0.000%
TRS CGNX 2Y 01/17/2020	(54)	(24)	0.000%
TRS PAH 2Y 01/17/2020	363	(120)	0.000%
TRS ANAT 2Y 01/17/2020	55	53	0.000%
TRS CA/TOU 2Y 01/17/2020	880	1,090	0.002%
TRS MLM 2Y 01/17/2020	(99)	1,103	0.002%
TRS ATKR 2Y 01/17/2020	602	283	0.000%
TRS JJOFF 2Y 01/17/2020	1,000	630	0.001%
TRS WRK 2Y 01/17/2020	(4,563)	11,453	0.017%
TRS ABBV 2Y 01/17/2020	(1,806)	1,427	0.002%
TRS HAL 2Y 01/17/2020	(2,500)	(4,550)	(0.007%)
TRS DK/WVS 2Y 01/17/2020	(800)	(2,317)	(0.003%)
TRS FR/AIR 2Y 01/17/2020	924	2,017	0.003%
TRS FORR 2Y 01/17/2020	(93)	51	0.000%
TRS AGO 2Y 01/17/2020	1,172	2,227	0.003%
TRS JBLU 2Y 01/17/2020	412	(115)	0.000%
TRS PH 2Y 01/17/2020	(557)	1,961	0.003%
TRS NOW 2Y 01/17/2020	(17)	(48)	0.000%
TRS BBY 2Y 01/17/2020	294	682	0.001%
TRS PRO 2Y 01/17/2020	(98)	293	0.000%
TRS MKL 2Y 01/17/2020	(33)	480	0.001%
TRS TERP 2Y 01/17/2020	(581)	186	0.000%
TRS IBTX 2Y 01/17/2020	(342)	(120)	0.000%
TRS IR 2Y 01/17/2020	28	(20)	0.000%
TRS GLW 2Y 01/17/2020	3,700	444	0.001%
TRS JJOFF 2Y 01/17/2020	1,000	630	0.001%
TRS RUN 2Y 01/17/2020	(581)	70	0.000%
TRS BLDR 2Y 01/17/2020	140	(214)	0.000%
TRS FL 2Y 01/17/2020	122	517	0.001%
TRS POR 2Y 01/17/2020	615	(873)	(0.001%)
TRS EPAM 2Y 01/17/2020	(43)	68	0.000%
TRS DE/VOW 2Y 01/17/2020	3,821	35,047	0.052%
TRS TLRD 2Y 01/17/2020	234	131	0.000%
TRS PSEC 2Y 01/17/2020	(7,200)	864	0.001%
TRS NCR 2Y 01/17/2020	128	10	0.000%
TRS AOS 2Y 01/17/2020	(3,494)	21,174	0.031%
TRS JP/2371 2Y 01/20/2020	(1,200)	(856)	(0.001%)
TRS GPK 2Y 01/17/2020	(827)	248	0.000%
TRS ESL 2Y 01/17/2020	18	21	0.000%
TRS IPGP 2Y 01/17/2020	(23)	34	0.000%
TRS INGR 2Y 01/17/2020	15	16	0.000%
TRS LCII 2Y 01/17/2020	(135)	1,640	0.002%
TRS AMP 2Y 01/17/2020	186	666	0.001%
TRS MLM 2Y 01/17/2020	(33)	368	0.001%
TRS AGM 2Y 01/17/2020	493	(2,983)	(0.004%)
TRS SABR 2Y 01/17/2020	76	16	0.000%
TRS OGE 2Y 01/17/2020	830	(822)	(0.001%)
TRS HRL 2Y 01/17/2020	(986)	1,627	0.002%
TRS PNFP 2Y 01/17/2020	(61)	162	0.000%
TRS THG 2Y 01/17/2020	72	582	0.001%
TRS ES/MAP 2Y 01/17/2020	(114,072)	(21,608)	(0.032%)
TRS ETH 2Y 01/17/2020	1,625	(1,625)	(0.002%)
TRS KSU 2Y 01/17/2020	4,570	(15,355)	(0.023%)
TRS LHCG 2Y 01/17/2020	(362)	(2,686)	(0.004%)
TRS FE 2Y 01/17/2020	(542)	412	0.001%
TRS DF 2Y 01/17/2020	1,883	(1,017)	(0.002%)
TRS CAG 2Y 01/17/2020	322	(1,359)	(0.002%)
TRS EXPE 2Y 01/17/2020	182	273	0.000%
TRS IDCC 2Y 01/17/2020	394	158	0.000%
TRS YUMC 2Y 01/17/2020	1,000	1,800	0.003%
TRS HOG 2Y 01/17/2020	102	95	0.000%
TRS APH 2Y 01/17/2020	3,075	(6,673)	(0.010%)
TRS HRC 2Y 01/17/2020	400	632	0.001%
TRS SE/HEXAB 2Y 01/17/2020	6,756	4,865	0.007%
TRS CDE 2Y 01/17/2020	(2,338)	725	0.001%
TRS EXTN 2Y 01/17/2020	211	460	0.001%
TRS WCC 2Y 01/17/2020	145	160	0.000%

TRS OI 2Y 01/17/2020	108	(62)	0.000%
TRS PODD 2Y 01/17/2020	(403)	(1,370)	(0.002%)
TRS CH/UBSG 2Y 01/17/2020	3,572	1,346	0.002%
TRS HMSY 2Y 01/17/2020	273	3	0.000%
TRS NOC 2Y 01/17/2020	32	45	0.000%
TRS CCK 2Y 01/17/2020	(243)	(445)	(0.001%)
TRS ATRC 2Y 01/17/2020	107	188	0.000%
TRS WP 2Y 01/17/2020	350	1,204	0.002%
TRS MCK 2Y 01/17/2020	(976)	(849)	(0.001%)
TRS CZR 2Y 01/17/2020	(2,652)	928	0.001%
TRS ITCI 2Y 01/17/2020	(1,098)	(1,318)	(0.002%)
TRS KNSL 2Y 01/17/2020	(33)	(117)	0.000%
TRS PAYC 2Y 01/17/2020	76	(151)	0.000%
TRS GCP 2Y 01/17/2020	(269)	(161)	0.000%
TRS DK/MAERSKB 2Y 01/17/2020	(44)	(1,274)	(0.002%)
TRS TGI 2Y 01/17/2020	(877)	(351)	(0.001%)
TRS BLDR 2Y 01/17/2020	542	(829)	(0.001%)
TRS GPN 2Y 01/17/2020	(78)	(34)	0.000%
TRS BLMN 2Y 01/17/2020	1,247	412	0.001%
TRS ATRC 2Y 01/17/2020	97	171	0.000%
TRS KNX 2Y 01/17/2020	(113)	130	0.000%
TRS EXPE 2Y 01/17/2020	22	33	0.000%
TRS CH/UBSG 2Y 01/17/2020	6,644	2,504	0.004%
TRS CRS 2Y 01/17/2020	(58)	(17)	0.000%
TRS IPGP 2Y 01/17/2020	(59)	88	0.000%
TRS AN 2Y 01/17/2020	(137)	271	0.000%
TRS APAM 2Y 01/17/2020	331	83	0.000%
TRS HP 2Y 01/17/2020	(1,000)	(3,670)	(0.005%)
TRS DE/MTX 2Y 01/17/2020	(429)	(2,490)	(0.004%)
TRS PALL 2Y 01/17/2020	(500)	(4,190)	(0.006%)
TRS HFC 2Y 01/17/2020	53	52	0.000%
TRS SAH 2Y 01/17/2020	(1,059)	2,330	0.003%
TRS XRAY 2Y 01/17/2020	(6,931)	1,558	0.002%
TRS SUPN 2Y 01/17/2020	356	1,549	0.002%
TRS BWXT 2Y 01/17/2020	400	(240)	0.000%
TRS CANE 2Y 01/17/2020	1,000	(260)	0.000%
TRS NNBR 2Y 01/17/2020	(262)	131	0.000%
TRS RP 2Y 01/17/2020	1,000	3,400	0.005%
TRS SNX 2Y 01/17/2020	106	(923)	(0.001%)
TRS HPQ 2Y 01/17/2020	(1,000)	(760)	(0.001%)
TRS CB 2Y 01/17/2020	20	(94)	0.000%
TRS CGNX 2Y 01/17/2020	(105)	(47)	0.000%
TRS JP/3141 2Y 01/20/2020	2,300	11,134	0.016%
TRS W 2Y 01/17/2020	600	3,264	0.005%
TRS NTNX 2Y 01/17/2020	(96)	356	0.001%
TRS OKTA 2Y 01/17/2020	(608)	(517)	(0.001%)
TRS FOE 2Y 01/17/2020	(443)	4	0.000%
TRS PACW 2Y 01/17/2020	(260)	460	0.001%
TRS DNOW 2Y 01/17/2020	(1,908)	(611)	(0.001%)
TRS ALGT 2Y 01/17/2020	(20)	34	0.000%
TRS JRVR 2Y 01/17/2020	(100)	(62)	0.000%
TRS CFG 2Y 01/17/2020	47	(62)	0.000%
TRS UEIC 2Y 01/17/2020	(624)	406	0.001%
TRS ORCL 2Y 01/17/2020	(5,465)	(13,007)	(0.019%)
TRS IRTC 2Y 01/17/2020	(72)	(294)	0.000%
TRS RXN 2Y 01/17/2020	84	(32)	0.000%
TRS GPK 2Y 01/17/2020	(1,579)	474	0.001%
TRS ELY 2Y 01/17/2020	(1,102)	(1,422)	(0.002%)
TRS ETM 2Y 01/17/2020	(536)	0	0.000%
TRS RES 2Y 01/17/2020	(2,000)	(1,140)	(0.002%)
TRS SGMS 2Y 01/17/2020	235	118	0.000%
TRS WYNN 2Y 01/17/2020	(25)	135	0.000%
TRS PRLB 2Y 01/17/2020	(83)	(112)	0.000%
TRS LZB 2Y 01/17/2020	99	(40)	0.000%
TRS LITE 2Y 01/17/2020	2,500	(2,500)	(0.004%)
TRS SEB 2Y 01/17/2020	(2)	(156)	0.000%
TRS CBU 2Y 01/17/2020	(128)	320	0.000%
TRS KSS 2Y 01/17/2020	253	(1,192)	(0.002%)
TRS ETM 2Y 01/17/2020	(3,793)	0	0.000%
TRS EQH 2Y 01/17/2020	11,299	(10,056)	(0.015%)
TRS DECK 2Y 01/17/2020	388	2,382	0.004%
TRS NJR 2Y 01/17/2020	(299)	389	0.001%
TRS HSC 2Y 01/17/2020	1,798	(2,158)	(0.003%)
TRS KOS 2Y 01/17/2020	(1,559)	(546)	(0.001%)
TRS RUSHA 2Y 01/17/2020	(514)	761	0.001%
TRS ARCB 2Y 01/17/2020	32	77	0.000%
TRS ADSW 2Y 01/17/2020	140	(1)	0.000%
TRS DE/DTE 2Y 01/17/2020	(37,229)	(5,187)	(0.008%)
TRS GTS 2Y 01/17/2020	83	(140)	0.000%
TRS USM 2Y 01/17/2020	112	97	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(12,798)	(7,271)	(0.011%)
TRS OI 2Y 01/17/2020	1,002	(571)	(0.001%)
TRS DE/DB1 2Y 01/17/2020	(563)	1,438	0.002%
TRS FCX 2Y 01/17/2020	1,312	262	0.000%
TRS NJR 2Y 01/17/2020	(59)	77	0.000%
TRS LZB 2Y 01/17/2020	391	(156)	0.000%
TRS ABM 2Y 01/17/2020	(119)	269	0.000%
TRS TAP 2Y 01/17/2020	234	(594)	(0.001%)
TRS CDW 2Y 01/17/2020	179	5	0.000%
TRS COG 2Y 01/17/2020	104	99	0.000%
TRS PRGS 2Y 01/17/2020	207	(1,317)	(0.002%)
TRS INT 2Y 01/17/2020	(518)	(140)	0.000%
TRS HAE 2Y 01/17/2020	94	555	0.001%
TRS JJOFF 2Y 01/17/2020	1,000	630	0.001%
TRS ANIP 2Y 01/17/2020	265	938	0.001%
TRS RMD 2Y 01/17/2020	45	116	0.000%
TRS MCK 2Y 01/17/2020	(1,127)	(980)	(0.001%)
TRS CBOE 2Y 01/17/2020	1,300	(11,466)	(0.017%)
TRS TCF 2Y 01/17/2020	250	(350)	(0.001%)
TRS IDA 2Y 01/17/2020	(126)	159	0.000%

TRS UTX 2Y 01/17/2020	(301)	(617)	(0.001%)
TRS MNRO 2Y 01/17/2020	(147)	(22)	0.000%
TRS HUN 2Y 01/17/2020	529	(592)	(0.001%)
TRS FR/FR 2Y 01/17/2020	(1,982)	621	0.001%
TRS UNG 2Y 01/17/2020	(2,000)	(3,740)	(0.006%)
TRS AVY 2Y 01/17/2020	40	(40)	0.000%
TRS DE/BAYN 2Y 01/17/2020	609	2,553	0.004%
TRS FR/DIM 2Y 01/17/2020	300	2,752	0.004%
TRS MOS 2Y 01/17/2020	(856)	(419)	(0.001%)
TRS MDSO 2Y 01/17/2020	(137)	299	0.000%
TRS LOW 2Y 01/17/2020	(1,748)	(1,888)	(0.003%)
TRS KSS 2Y 01/17/2020	76	(358)	(0.001%)
TRS GLW 2Y 01/17/2020	1,000	120	0.000%
TRS HY 2Y 01/17/2020	195	(741)	(0.001%)
TRS LMNX 2Y 01/17/2020	289	306	0.000%
TRS WDFC 2Y 01/17/2020	(166)	75	0.000%
TRS RBBN 2Y 01/17/2020	(2,899)	(116)	0.000%
TRS CROX 2Y 01/17/2020	209	(88)	0.000%
TRS KR 2Y 01/17/2020	903	73	0.000%
TRS PNR 2Y 01/17/2020	1,220	(1,232)	(0.002%)
TRS COG 2Y 01/17/2020	549	522	0.001%
TRS QTWO 2Y 01/17/2020	(97)	364	0.001%
TRS DLX 2Y 01/17/2020	90	70	0.000%
TRS JNPR 2Y 01/17/2020	120	236	0.000%
TRS DATA 2Y 01/17/2020	500	440	0.001%
TRS AMP 2Y 01/17/2020	72	258	0.000%
TRS JJOFF 2Y 01/17/2020	500	315	0.000%
TRS HSIC 2Y 01/17/2020	(346)	(221)	0.000%
TRS BPOP 2Y 01/17/2020	155	172	0.000%
TRS AJRD 2Y 01/17/2020	290	(154)	0.000%
TRS VSAT 2Y 01/17/2020	(101)	(30)	0.000%
TRS ANIP 2Y 01/17/2020	50	177	0.000%
TRS GDEN 2Y 01/17/2020	(424)	1,026	0.002%
TRS UVV 2Y 01/17/2020	492	320	0.000%
TRS TERP 2Y 01/17/2020	(1,465)	469	0.001%
TRS PNFP 2Y 01/17/2020	(147)	390	0.001%
TRS UAL 2Y 01/17/2020	400	(440)	(0.001%)
TRS FBP 2Y 01/17/2020	497	373	0.001%
TRS ITRI 2Y 01/17/2020	(85)	149	0.000%
TRS VMC 2Y 01/17/2020	(99)	(24)	0.000%
TRS LFUS 2Y 01/17/2020	(15)	300	0.000%
TRS BKH 2Y 01/17/2020	(101)	167	0.000%
TRS ABM 2Y 01/17/2020	(258)	583	0.001%
TRS POST 2Y 01/17/2020	40	(84)	0.000%
TRS GPRE 2Y 01/17/2020	(1,197)	299	0.000%
TRS AXGN 2Y 01/17/2020	(253)	(708)	(0.001%)
TRS GMS 2Y 01/17/2020	125	(99)	0.000%
TRS OGE 2Y 01/17/2020	138	(137)	0.000%
TRS DE/DAI 2Y 01/17/2020	860	(1,058)	(0.002%)
TRS WDC 2Y 01/17/2020	(1,700)	(2,312)	(0.003%)
TRS TCMD 2Y 01/17/2020	(299)	(1,770)	(0.003%)
TRS EME 2Y 01/17/2020	98	(142)	0.000%
TRS HFC 2Y 01/17/2020	(1,662)	(1,629)	(0.002%)
TRS K 2Y 01/17/2020	(693)	3,243	0.005%
TRS GCI 2Y 01/17/2020	244	54	0.000%
TRS HOG 2Y 01/17/2020	78	73	0.000%
TRS KAMN 2Y 01/17/2020	651	1,712	0.003%
TRS ANAT 2Y 01/17/2020	38	37	0.000%
TRS DXC 2Y 01/17/2020	49	38	0.000%
TRS PEG 2Y 01/17/2020	177	(133)	0.000%
TRS IDXX 2Y 01/17/2020	65	437	0.001%
TRS NCR 2Y 01/17/2020	744	60	0.000%
TRS SSP 2Y 01/17/2020	(949)	(218)	0.000%
TRS NWN 2Y 01/17/2020	(542)	1,653	0.002%
TRS CFG 2Y 01/17/2020	496	(655)	(0.001%)
TRS TR 2Y 01/17/2020	(199)	(80)	0.000%
TRS VICR 2Y 01/17/2020	(106)	652	0.001%
TRS STI 2Y 01/17/2020	70	(107)	0.000%
TRS HTZ 2Y 01/17/2020	(393)	916	0.001%
TRS ALK 2Y 01/17/2020	6,039	(2,536)	(0.004%)
TRS TMK 2Y 01/17/2020	34	31	0.000%
TRS VSAT 2Y 01/17/2020	(193)	(58)	0.000%
TRS CVGW 2Y 01/17/2020	(89)	423	0.001%
TRS ULTA 2Y 01/17/2020	(139)	(93)	0.000%
TRS CRY 2Y 01/17/2020	(133)	(200)	0.000%
TRS ADI 2Y 01/17/2020	(5,765)	(6,630)	(0.010%)
TRS MDP 2Y 01/17/2020	(717)	1,183	0.002%
TRS ORBC 2Y 01/17/2020	(1,103)	110	0.000%
TRS TWOU 2Y 01/17/2020	(32)	120	0.000%
TRS AYR 2Y 01/17/2020	(1,024)	(1,229)	(0.002%)
TRS NCR 2Y 01/17/2020	183	15	0.000%
TRS HLT 2Y 01/17/2020	(137)	(230)	0.000%
TRS MSFT 2Y 01/17/2020	428	954	0.001%
TRS HURN 2Y 01/17/2020	(147)	(74)	0.000%
TRS NEOG 2Y 01/17/2020	(194)	4,214	0.006%
TRS MDRX 2Y 01/17/2020	1,114	(312)	0.000%
TRS CW 2Y 01/17/2020	82	(171)	0.000%
TRS DRQ 2Y 01/17/2020	(139)	(445)	(0.001%)
TRS DISCA 2Y 01/17/2020	52	(1)	0.000%
TRS SQ 2Y 01/17/2020	(20)	(243)	0.000%
TRS JP/6723 2Y 01/20/2020	11,400	(4,717)	(0.007%)
TRS STE 2Y 01/17/2020	290	377	0.001%
TRS WBT 2Y 01/17/2020	(421)	328	0.000%
TRS BG 2Y 01/17/2020	2,000	8,200	0.012%
TRS XPO 2Y 01/17/2020	103	227	0.000%
TRS JACK 2Y 01/17/2020	(316)	54	0.000%
TRS DOV 2Y 01/17/2020	(915)	0	0.000%
TRS STAY 2Y 01/17/2020	1,057	391	0.001%
TRS JP/5486 2Y 01/20/2020	7,100	3,311	0.005%
TRS SRE 2Y 01/17/2020	(111)	568	0.001%

TRS VRAY 2Y 01/17/2020	6,000	1,080	0.002%
TRS WEX 2Y 01/17/2020	(72)	(608)	(0.001%)
TRS BOX 2Y 01/17/2020	(1,225)	(172)	0.000%
TRS ZBH 2Y 01/17/2020	(2,321)	(4,456)	(0.007%)
TRS NVDA 2Y 01/17/2020	3,047	43,349	0.064%
TRS GATX 2Y 01/17/2020	(148)	(346)	(0.001%)
TRS CNC 2Y 01/17/2020	68	206	0.000%
TRS FR/ORA 2Y 01/17/2020	(19,684)	(3,772)	(0.006%)
TRS BID 2Y 01/17/2020	338	186	0.000%
TRS HES 2Y 01/17/2020	(117)	(563)	(0.001%)
TRS QTNA 2Y 01/17/2020	(735)	(132)	0.000%
TRS WCG 2Y 01/17/2020	25	492	0.001%
TRS LULU 2Y 01/17/2020	(184)	(1,308)	(0.002%)
TRS KTOS 2Y 01/17/2020	(234)	(70)	0.000%
TRS CH/NESN 2Y 01/17/2020	742	771	0.001%
TRS REI 2Y 01/17/2020	(1,629)	2,118	0.003%
TRS VOYA 2Y 01/17/2020	336	363	0.001%
TRS GRMN 2Y 01/17/2020	(640)	(1,094)	(0.002%)
TRS CBPX 2Y 01/17/2020	1,105	(387)	(0.001%)
TRS CHS 2Y 01/17/2020	698	119	0.000%
TRS CANE 2Y 01/17/2020	3,000	(780)	(0.001%)
TRS AES 2Y 01/17/2020	2,469	889	0.001%
TRS PSTG 2Y 01/17/2020	(49)	84	0.000%
TRS HTZ 2Y 01/17/2020	(1,200)	2,796	0.004%
TRS JBL 2Y 01/17/2020	273	(579)	(0.001%)
TRS JP/8028 2Y 01/20/2020	(1,200)	(9,611)	(0.014%)
TRS ITCI 2Y 01/17/2020	(262)	(314)	0.000%
TRS CVG 2Y 01/17/2020	1,676	(1,626)	(0.002%)
TRS ECHO 2Y 01/17/2020	419	(1,446)	(0.002%)
TRS WYNN 2Y 01/17/2020	(57)	307	0.000%
TRS IBM 2Y 01/17/2020	(800)	(2,616)	(0.004%)
TRS MCY 2Y 01/17/2020	(66)	13	0.000%
TRS ANIP 2Y 01/17/2020	54	191	0.000%
TRS RGA 2Y 01/17/2020	42	50	0.000%
TRS CHS 2Y 01/17/2020	483	82	0.000%
TRS ADTN 2Y 01/17/2020	(231)	185	0.000%
TRS LOGM 2Y 01/17/2020	154	893	0.001%
TRS ES/IBE 2Y 01/17/2020	14,524	202	0.000%
TRS CA/BIR 2Y 01/17/2020	5,000	3,216	0.005%
TRS ATO 2Y 01/17/2020	(83)	71	0.000%
TRS VSAT 2Y 01/17/2020	(86)	(26)	0.000%
TRS MGPI 2Y 01/17/2020	(344)	(255)	0.000%
TRS IPG 2Y 01/17/2020	(5,358)	(1,768)	(0.003%)
TRS NCS 2Y 01/17/2020	232	(139)	0.000%
TRS SSB 2Y 01/17/2020	(28)	(3)	0.000%
TRS NCR 2Y 01/17/2020	147	12	0.000%
TRS KSS 2Y 01/17/2020	85	(400)	(0.001%)
TRS CBOE 2Y 01/17/2020	2,611	(23,029)	(0.034%)
TRS HA 2Y 01/17/2020	167	25	0.000%
TRS EXAS 2Y 01/17/2020	113	632	0.001%
TRS KAR 2Y 01/17/2020	86	(261)	0.000%
TRS TTEC 2Y 01/17/2020	(47)	(82)	0.000%
TRS DORM 2Y 01/17/2020	(60)	161	0.000%
TRS NEU 2Y 01/17/2020	(5)	(32)	0.000%
TRS PLAY 2Y 01/17/2020	387	1,846	0.003%
TRS ODFL 2Y 01/17/2020	64	(56)	0.000%
TRS RPM 2Y 01/17/2020	70	(144)	0.000%
TRS BBSI 2Y 01/17/2020	232	367	0.001%
TRS FND 2Y 01/17/2020	(377)	1,663	0.002%
TRS CANE 2Y 01/17/2020	2,000	(520)	(0.001%)
TRS JP/2502 2Y 01/20/2020	(5,400)	1,711	0.003%
TRS SE/EPIB 2Y 01/17/2020	16,301	8,056	0.012%
TRS SF 2Y 01/17/2020	(755)	2,288	0.003%
TRS CXO 2Y 01/17/2020	113	1,257	0.002%
TRS HI 2Y 01/17/2020	789	(39)	0.000%
TRS HE 2Y 01/17/2020	104	0	0.000%
TRS GKOS 2Y 01/17/2020	(49)	(217)	0.000%
TRS FFIV 2Y 01/17/2020	92	531	0.001%
TRS V 2Y 01/17/2020	1,200	4,692	0.007%
TRS SSYS 2Y 01/17/2020	(460)	(235)	0.000%
TRS SLCA 2Y 01/17/2020	(1,000)	1,500	0.002%
TRS KR 2Y 01/17/2020	1,158	257	0.000%
TRS RRC 2Y 01/17/2020	131	123	0.000%
TRS NVR 2Y 01/17/2020	93	(13,967)	(0.021%)
TRS CA/BIR 2Y 01/17/2020	2,612	1,680	0.002%
TRS SWM 2Y 01/17/2020	647	(2,064)	(0.003%)
TRS TNC 2Y 01/17/2020	101	66	0.000%
TRS TSLA 2Y 01/17/2020	200	(3,975)	(0.006%)
TRS EQIX 2Y 01/17/2020	416	(5,995)	(0.009%)
TRS SEE 2Y 01/17/2020	(75)	138	0.000%
TRS OMI 2Y 01/17/2020	1,343	(725)	(0.001%)
TRS ATRC 2Y 01/17/2020	258	454	0.001%
TRS CAG 2Y 01/17/2020	233	(983)	(0.001%)
TRS RF 2Y 01/17/2020	550	(347)	(0.001%)
TRS UVE 2Y 01/17/2020	82	271	0.000%
TRS HCC 2Y 01/17/2020	1,263	1,415	0.002%
TRS APA 2Y 01/17/2020	(130)	(246)	0.000%
TRS EQT 2Y 01/17/2020	(32)	90	0.000%
TRS IBM 2Y 01/17/2020	(1,144)	(3,741)	(0.006%)
TRS IQV 2Y 01/17/2020	101	472	0.001%
TRS FI/WRT1V 2Y 01/17/2020	29,116	(11,833)	(0.018%)
TRS LAD 2Y 01/17/2020	(172)	399	0.001%
TRS SAVE 2Y 01/17/2020	(701)	1,612	0.002%
TRS MCK 2Y 01/17/2020	396	345	0.001%
TRS MD 2Y 01/17/2020	(390)	254	0.000%
TRS FCNCA 2Y 01/17/2020	19	(195)	0.000%
TRS VRTS 2Y 01/17/2020	(55)	303	0.000%
TRS ARCB 2Y 01/17/2020	871	2,090	0.003%
TRS LNC 2Y 01/17/2020	142	169	0.000%
TRS CVGW 2Y 01/17/2020	(64)	304	0.000%

TRS STAY 2Y 01/17/2020	729	270	0.000%
TRS POR 2Y 01/17/2020	216	(307)	0.000%
TRS MTD 2Y 01/17/2020	(53)	70	0.000%
TRS FLO 2Y 01/17/2020	975	(1,307)	(0.002%)
TRS EHC 2Y 01/17/2020	(76)	132	0.000%
TRS GMS 2Y 01/17/2020	382	(302)	0.000%
TRS ATRC 2Y 01/17/2020	172	303	0.000%
TRS PSTG 2Y 01/17/2020	(517)	884	0.001%
TRS GS 2Y 01/17/2020	(568)	2,073	0.003%
TRS UVV 2Y 01/17/2020	31	20	0.000%
TRS ASMB 2Y 01/17/2020	(482)	(1,316)	(0.002%)
TRS FIMETSO 2Y 01/17/2020	(3,912)	(7,949)	(0.012%)
TRS VREX 2Y 01/17/2020	108	(145)	0.000%
TRS CIR 2Y 01/17/2020	(399)	(383)	(0.001%)
TRS COG 2Y 01/17/2020	2,620	2,489	0.004%
TRS MTG 2Y 01/17/2020	1,010	434	0.001%
TRS RMD 2Y 01/17/2020	190	490	0.001%
TRS DCOM 2Y 01/17/2020	135	(7)	0.000%
TRS NYT 2Y 01/17/2020	(1,369)	(1,164)	(0.002%)
TRS EPC 2Y 01/17/2020	285	(399)	(0.001%)
TRS BCC 2Y 01/17/2020	378	(1,739)	(0.003%)
TRS GATX 2Y 01/17/2020	(127)	(297)	0.000%
TRS CMS 2Y 01/17/2020	801	(1,041)	(0.002%)
TRS CVA 2Y 01/17/2020	(231)	185	0.000%
TRS AYR 2Y 01/17/2020	(459)	(551)	(0.001%)
TRS PEGI 2Y 01/17/2020	(397)	230	0.000%
TRS TEL 2Y 01/17/2020	(1,261)	4,981	0.007%
TRS CA/BIR 2Y 01/17/2020	2,860	1,840	0.003%
TRS DRQ 2Y 01/17/2020	(190)	(608)	(0.001%)
TRS APTV 2Y 01/17/2020	1,692	(2,623)	(0.004%)
TRS JP/4452 2Y 01/20/2020	(6,000)	2,587	0.004%
TRS GDDY 2Y 01/17/2020	434	864	0.001%
TRS EMN 2Y 01/17/2020	86	(163)	0.000%
TRS IBKR 2Y 01/17/2020	77	(163)	0.000%
TRS VGR 2Y 01/17/2020	3,091	(2,597)	(0.004%)
TRS FTNT 2Y 01/17/2020	41	168	0.000%
TRS VSAT 2Y 01/17/2020	(113)	(34)	0.000%
TRS CNK 2Y 01/17/2020	(96)	(178)	0.000%
TRS HBI 2Y 01/17/2020	(4,837)	(2,564)	(0.004%)
TRS WK 2Y 01/17/2020	(63)	(104)	0.000%
TRS MSFT 2Y 01/17/2020	400	892	0.001%
TRS LAUR 2Y 01/17/2020	(481)	53	0.000%
TRS ATO 2Y 01/17/2020	(89)	77	0.000%
TRS LOW 2Y 01/17/2020	(848)	(916)	(0.001%)
TRS MSTR 2Y 01/17/2020	156	(1,011)	(0.001%)
TRS MDP 2Y 01/17/2020	(64)	106	0.000%
TRS JP/3141 2Y 01/20/2020	900	4,357	0.006%
TRS GTS 2Y 01/17/2020	1,177	(1,989)	(0.003%)
TRS GPN 2Y 01/17/2020	(271)	(117)	0.000%
TRS TSCO 2Y 01/17/2020	(209)	(667)	(0.001%)
TRS JP/7267 2Y 01/20/2020	(5,800)	(7,913)	(0.012%)
TRS SR 2Y 01/17/2020	(486)	1,458	0.002%
TRS AABA 2Y 01/17/2020	500	1,110	0.002%
TRS QTWO 2Y 01/17/2020	(77)	289	0.000%
TRS MUR 2Y 01/17/2020	85	201	0.000%
TRS KMB 2Y 01/17/2020	3,068	(10,585)	(0.016%)
TRS MXIM 2Y 01/17/2020	2,924	(2,544)	(0.004%)
TRS VRSN 2Y 01/17/2020	239	(308)	0.000%
TRS FTNT 2Y 01/17/2020	43	176	0.000%
TRS GBCI 2Y 01/17/2020	(180)	257	0.000%
TRS EMN 2Y 01/17/2020	235	(447)	(0.001%)
TRS DF 2Y 01/17/2020	1,474	(796)	(0.001%)
TRS ACGL 2Y 01/17/2020	(234)	87	0.000%
TRS RF 2Y 01/17/2020	239	(151)	0.000%
TRS MDP 2Y 01/17/2020	(33)	54	0.000%
TRS TREE 2Y 01/17/2020	(52)	(182)	0.000%
TRS CGNX 2Y 01/17/2020	(309)	(139)	0.000%
TRS JBSS 2Y 01/17/2020	90	(57)	0.000%
TRS SLCA 2Y 01/17/2020	(2,000)	3,000	0.004%
TRS CIT 2Y 01/17/2020	49	(81)	0.000%
TRS JP/9783 2Y 01/20/2020	2,500	(2,420)	(0.004%)
TRS LAD 2Y 01/17/2020	(63)	146	0.000%
TRS CUBI 2Y 01/17/2020	118	(64)	0.000%
TRS RES 2Y 01/17/2020	(8,000)	(4,560)	(0.007%)
TRS JP/4911 2Y 01/20/2020	1,700	14,378	0.021%
TRS HAL 2Y 01/17/2020	(1,321)	(2,404)	(0.004%)
TRS RF 2Y 01/17/2020	241	(152)	0.000%
TRS ERIE 2Y 01/17/2020	(25)	40	0.000%
TRS NL/ABN 2Y 01/17/2020	2,867	(566)	(0.001%)
TRS ADSK 2Y 01/17/2020	(10)	(94)	0.000%
TRS BRS 2Y 01/17/2020	75	63	0.000%
TRS HOME 2Y 01/17/2020	(159)	5	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(2,832)	(1,609)	(0.002%)
TRS CA/BIR 2Y 01/17/2020	8,000	5,146	0.008%
TRS SALT 2Y 01/17/2020	(5,113)	(4,090)	(0.006%)
TRS DE/DAI 2Y 01/17/2020	6,118	(7,529)	(0.011%)
TRS CH/ABBN 2Y 01/17/2020	(4,500)	92	0.000%
TRS PALL 2Y 01/17/2020	(1,100)	(9,218)	(0.014%)
TRS PRO 2Y 01/17/2020	(460)	1,375	0.002%
TRS VZ 2Y 01/17/2020	(3,531)	4,626	0.007%
TRS PDCE 2Y 01/17/2020	273	328	0.000%
TRS BLMN 2Y 01/17/2020	721	238	0.000%
TRS DATA 2Y 01/17/2020	2,100	1,848	0.003%
TRS CNS 2Y 01/17/2020	(192)	261	0.000%
TRS GT 2Y 01/17/2020	1,834	(1,064)	(0.002%)
TRS KNX 2Y 01/17/2020	(156)	179	0.000%
TRS FLO 2Y 01/17/2020	821	(1,100)	(0.002%)
TRS ABBV 2Y 01/17/2020	(1,047)	827	0.001%
TRS LOGM 2Y 01/17/2020	267	1,549	0.002%
TRS ATRC 2Y 01/17/2020	260	458	0.001%

TRS AAWW 2Y 01/17/2020	(89)	(18)	0.000%
TRS MRC 2Y 01/17/2020	(268)	131	0.000%
TRS TDC 2Y 01/17/2020	(280)	70	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,380)	(0.002%)
TRS VRTS 2Y 01/17/2020	(53)	292	0.000%
TRS SGMS 2Y 01/17/2020	304	152	0.000%
TRS UNP 2Y 01/17/2020	(1,549)	(9,480)	(0.014%)
TRS FEYE 2Y 01/17/2020	(579)	(567)	(0.001%)
TRS RHT 2Y 01/17/2020	165	(1,335)	(0.002%)
TRS AMN 2Y 01/17/2020	(106)	(334)	0.000%
TRS IPGP 2Y 01/17/2020	(102)	152	0.000%
TRS DE/BNR 2Y 01/17/2020	5,027	(1,751)	(0.003%)
TRS AMWD 2Y 01/17/2020	(60)	225	0.000%
TRS WDC 2Y 01/17/2020	275	374	0.001%
TRS CSGP 2Y 01/17/2020	(89)	237	0.000%
TRS RHT 2Y 01/17/2020	118	328	0.000%
TRS BCC 2Y 01/17/2020	134	(616)	(0.001%)
TRS HMHC 2Y 01/17/2020	5,553	(833)	(0.001%)
TRS LH 2Y 01/17/2020	(247)	(585)	(0.001%)
TRS BF/B 2Y 01/17/2020	(394)	(571)	(0.001%)
TRS SBGI 2Y 01/17/2020	122	34	0.000%
TRS CFX 2Y 01/17/2020	(310)	(189)	0.000%
TRS CDEV 2Y 01/17/2020	(969)	(775)	(0.001%)
TRS INFN 2Y 01/17/2020	(1,656)	(447)	(0.001%)
TRS M 2Y 01/17/2020	(1,000)	430	0.001%
TRS W 2Y 01/17/2020	(106)	(577)	(0.001%)
TRS COG 2Y 01/17/2020	4,381	4,162	0.006%
TRS HLX 2Y 01/17/2020	(1,170)	(936)	(0.001%)
TRS HFC 2Y 01/17/2020	(1,512)	(1,482)	(0.002%)
TRS KR 2Y 01/17/2020	1,130	48	0.000%
TRS CLDR 2Y 01/17/2020	(1,539)	15	0.000%
TRS CVA 2Y 01/17/2020	(1,343)	1,074	0.002%
TRS SM 2Y 01/17/2020	29	6	0.000%
TRS SSTK 2Y 01/17/2020	586	1,828	0.003%
TRS CANE 2Y 01/17/2020	2,000	(520)	(0.001%)
TRS HFC 2Y 01/17/2020	(1,163)	(1,140)	(0.002%)
TRS MHK 2Y 01/17/2020	(47)	543	0.001%
TRS SRI 2Y 01/17/2020	627	740	0.001%
TRS TWTR 2Y 01/17/2020	(4,748)	1,899	0.003%
TRS TSLA 2Y 01/17/2020	200	(5,530)	(0.008%)
TRS MCD 2Y 01/17/2020	3,375	30,881	0.046%
TRS POR 2Y 01/17/2020	50	(71)	0.000%
TRS ADUS 2Y 01/17/2020	196	225	0.000%
TRS AABA 2Y 01/17/2020	500	1,110	0.002%
TRS SEB 2Y 01/17/2020	(4)	(312)	0.000%
TRS GB/FERG 2Y 01/17/2020	(3,499)	(6,613)	(0.010%)
TRS ANAT 2Y 01/17/2020	24	23	0.000%
TRS RGA 2Y 01/17/2020	120	143	0.000%
TRS ARD 2Y 01/17/2020	142	65	0.000%
TRS W 2Y 01/17/2020	1,500	8,160	0.012%
TRS JP/2229 2Y 01/20/2020	(3,000)	(3,697)	(0.005%)
TRS LAD 2Y 01/17/2020	(145)	336	0.000%
TRS DE/DAI 2Y 01/17/2020	3,763	(4,631)	(0.007%)
TRS RUN 2Y 01/17/2020	(2,087)	250	0.000%
TRS CSTM 2Y 01/17/2020	1,000	850	0.001%
TRS AMP 2Y 01/17/2020	2,363	8,460	0.013%
TRS FUL 2Y 01/17/2020	(49)	270	0.000%
TRS DE/DAI 2Y 01/17/2020	1,827	(2,248)	(0.003%)
TRS USM 2Y 01/17/2020	705	613	0.001%
TRS JP/2503 2Y 01/20/2020	18,200	14,737	0.022%
TRS CDW 2Y 01/17/2020	45	1	0.000%
TRS LB 2Y 01/17/2020	(282)	(525)	(0.001%)
TRS DLB 2Y 01/17/2020	(391)	(262)	0.000%
TRS JNJ 2Y 01/17/2020	(633)	1,133	0.002%
TRS MTG 2Y 01/17/2020	175	75	0.000%
TRS NRG 2Y 01/17/2020	255	485	0.001%
TRS PRGS 2Y 01/17/2020	148	(941)	(0.001%)
TRS ECPG 2Y 01/17/2020	2,500	(6,250)	(0.009%)
TRS ARW 2Y 01/17/2020	(237)	678	0.001%
TRS RNR 2Y 01/17/2020	(26)	(43)	0.000%
TRS EMN 2Y 01/17/2020	25	(48)	0.000%
TRS GWRE 2Y 01/17/2020	(314)	1,190	0.002%
TRS JNPR 2Y 01/17/2020	857	1,688	0.003%
TRS PM 2Y 01/17/2020	1,311	1,626	0.002%
TRS BYD 2Y 01/17/2020	110	78	0.000%
TRS MGLN 2Y 01/17/2020	206	(391)	(0.001%)
TRS MGRC 2Y 01/17/2020	(267)	(387)	(0.001%)
TRS HI 2Y 01/17/2020	70	(4)	0.000%
TRS INTC 2Y 01/17/2020	(1,600)	(2,992)	(0.004%)
TRS GOLF 2Y 01/17/2020	90	83	0.000%
TRS LAD 2Y 01/17/2020	(67)	155	0.000%
TRS ETR 2Y 01/17/2020	447	(1,471)	(0.002%)
TRS CB 2Y 01/17/2020	36	(169)	0.000%
TRS ABCB 2Y 01/17/2020	(128)	198	0.000%
TRS DGX 2Y 01/17/2020	(102)	(29)	0.000%
TRS THC 2Y 01/17/2020	458	37	0.000%
TRS FMC 2Y 01/17/2020	(23)	(22)	0.000%
TRS ACCO 2Y 01/17/2020	208	(146)	0.000%
TRS PFPT 2Y 01/17/2020	(50)	(60)	0.000%
TRS JP/7267 2Y 01/20/2020	(4,600)	(6,276)	(0.009%)
TRS MGM 2Y 01/17/2020	7,130	3,494	0.005%
TRS HSY 2Y 01/17/2020	(400)	708	0.001%
TRS JP/6383 2Y 01/20/2020	(3,400)	(15,561)	(0.023%)
TRS LULU 2Y 01/17/2020	(101)	(718)	(0.001%)
TRS APTI 2Y 01/17/2020	(564)	1,410	0.002%
TRS DCOM 2Y 01/17/2020	181	(9)	0.000%
TRS FNSR 2Y 01/17/2020	(331)	(46)	0.000%
TRS CTB 2Y 01/17/2020	(142)	312	0.000%
TRS IBTX 2Y 01/17/2020	(115)	(40)	0.000%
TRS PKG 2Y 01/17/2020	(1,202)	6,815	0.010%

TRS JP/6028 2Y 01/20/2020	1,400	7,270	0.011%
TRS SQ 2Y 01/17/2020	(339)	(4,119)	(0.006%)
TRS ITRI 2Y 01/17/2020	(74)	130	0.000%
TRS NEOG 2Y 01/17/2020	(185)	4,018	0.006%
TRS JP/2371 2Y 01/20/2020	(2,000)	(1,426)	(0.002%)
TRS AOS 2Y 01/17/2020	(3,250)	19,695	0.029%
TRS SIG 2Y 01/17/2020	585	(1,024)	(0.002%)
TRS ARW 2Y 01/17/2020	(322)	921	0.001%
TRS HAIN 2Y 01/17/2020	(59)	8	0.000%
TRS CA/BIR 2Y 01/17/2020	3,000	1,930	0.003%
TRS ADSK 2Y 01/17/2020	(50)	(470)	(0.001%)
TRS CB 2Y 01/17/2020	300	(1,410)	(0.002%)
TRS MDRX 2Y 01/17/2020	213	(60)	0.000%
TRS HDP 2Y 01/17/2020	(313)	228	0.000%
TRS JP/9433 2Y 01/20/2020	(3,700)	(1,107)	(0.002%)
TRS AVAV 2Y 01/17/2020	(248)	1,153	0.002%
TRS TCEHY 2Y 01/17/2020	1,000	410	0.001%
TRS REI 2Y 01/17/2020	(311)	404	0.001%
TRS CSFL 2Y 01/17/2020	(342)	489	0.001%
TRS PRGS 2Y 01/17/2020	317	(2,016)	(0.003%)
TRS ITGR 2Y 01/17/2020	551	1,763	0.003%
TRS ORBC 2Y 01/17/2020	(895)	90	0.000%
TRS NTN 2Y 01/17/2020	(335)	1,243	0.002%
TRS JP/7267 2Y 01/20/2020	(14,400)	(19,646)	(0.029%)
TRS HE 2Y 01/17/2020	114	0	0.000%
TRS CA/BIR 2Y 01/17/2020	5,000	3,216	0.005%
TRS JP/8028 2Y 01/20/2020	(6,400)	(51,259)	(0.076%)
TRS SHAK 2Y 01/17/2020	(104)	(676)	(0.001%)
TRS PINC 2Y 01/17/2020	527	1,265	0.002%
TRS BF/B 2Y 01/17/2020	(25)	(36)	0.000%
TRS HLF 2Y 01/17/2020	300	(168)	0.000%
TRS CUBI 2Y 01/17/2020	119	(64)	0.000%
TRS MO 2Y 01/17/2020	5,775	(12,301)	(0.018%)
TRS ESIO 2Y 01/17/2020	262	(160)	0.000%
TRS NLSN 2Y 01/17/2020	726	319	0.000%
TRS NEWM 2Y 01/17/2020	431	17	0.000%
TRS KEY 2Y 01/17/2020	491	15	0.000%
TRS GB/RRS 2Y 01/17/2020	400	3,806	0.006%
TRS BSIG 2Y 01/17/2020	195	(49)	0.000%
TRS NOV 2Y 01/17/2020	(4,416)	4,548	0.007%
TRS FI/SAMPO 2Y 01/17/2020	4,772	3,712	0.006%
TRS SNHY 2Y 01/17/2020	(65)	(103)	0.000%
TRS HDP 2Y 01/17/2020	(281)	205	0.000%
TRS EGBN 2Y 01/17/2020	(136)	292	0.000%
TRS JP/7267 2Y 01/20/2020	(4,500)	(6,139)	(0.009%)
TRS JRVR 2Y 01/17/2020	(97)	(60)	0.000%
TRS CENX 2Y 01/17/2020	(257)	(49)	0.000%
TRS RUN 2Y 01/17/2020	(281)	34	0.000%
TRS GPRE 2Y 01/17/2020	(840)	210	0.000%
TRS MCY 2Y 01/17/2020	(237)	47	0.000%
TRS TVPT 2Y 01/17/2020	1,108	(643)	(0.001%)
TRS CHS 2Y 01/17/2020	831	141	0.000%
TRS ES/FER 2Y 01/17/2020	18,183	(7,812)	(0.012%)
TRS BG 2Y 01/17/2020	500	2,050	0.003%
TRS SXT 2Y 01/17/2020	(47)	(82)	0.000%
TRS JP/3382 2Y 01/20/2020	3,900	2,546	0.004%
TRS FI/KOJAMO 2Y 01/17/2020	19,435	2,482	0.004%
TRS CRS 2Y 01/17/2020	(15)	(4)	0.000%
TRS ATRC 2Y 01/17/2020	140	246	0.000%
TRS WETF 2Y 01/17/2020	(508)	(300)	0.000%
TRS CORE 2Y 01/17/2020	(261)	(180)	0.000%
TRS PJC 2Y 01/17/2020	(378)	(38)	0.000%
TRS CRAY 2Y 01/17/2020	(282)	423	0.001%
TRS MB 2Y 01/17/2020	(120)	(78)	0.000%
TRS BSIG 2Y 01/17/2020	363	(91)	0.000%
TRS CAG 2Y 01/17/2020	6,318	(26,662)	(0.040%)
TRS NCOM 2Y 01/17/2020	(131)	321	0.000%
TRS JP/7936 2Y 01/20/2020	(5,900)	(3,304)	(0.005%)
TRS ACGL 2Y 01/17/2020	(294)	109	0.000%
TRS ENR 2Y 01/17/2020	136	(294)	0.000%
TRS IBTX 2Y 01/17/2020	(129)	(45)	0.000%
TRS EVHC 2Y 01/17/2020	513	31	0.000%
TRS CNMD 2Y 01/17/2020	6	(2)	0.000%
TRS ATRC 2Y 01/17/2020	4,300	7,568	0.011%
TRS TTEK 2Y 01/17/2020	58	(162)	0.000%
TRS DE/DB1 2Y 01/17/2020	(2,143)	5,474	0.008%
TRS IPG 2Y 01/17/2020	(4,296)	(1,418)	(0.002%)
TRS COG 2Y 01/17/2020	3,300	(1,600)	(0.002%)
TRS NNBR 2Y 01/17/2020	(674)	337	0.000%
TRS BABY 2Y 01/17/2020	65	130	0.000%
TRS ZUO 2Y 01/17/2020	(1,000)	1,000	0.001%
TRS FLOW 2Y 01/17/2020	75	177	0.000%
TRS MMSI 2Y 01/17/2020	(80)	(60)	0.000%
TRS BYD 2Y 01/17/2020	378	268	0.000%
TRS WLTW 2Y 01/17/2020	750	(4,065)	(0.006%)
TRS ES/SGRE 2Y 01/17/2020	(3,500)	2,439	0.004%
TRS FR/DIM 2Y 01/17/2020	800	7,338	0.011%
TRS DE/HNR1 2Y 01/17/2020	(1,243)	(4,907)	(0.007%)
TRS HTLD 2Y 01/17/2020	(220)	123	0.000%
TRS ANGO 2Y 01/17/2020	1,741	(2,942)	(0.004%)
TRS SGMS 2Y 01/17/2020	409	205	0.000%
TRS ENR 2Y 01/17/2020	601	(1,298)	(0.002%)
TRS TCF 2Y 01/17/2020	1,522	(2,131)	(0.003%)
TRS SXT 2Y 01/17/2020	(24)	(42)	0.000%
TRS GDDY 2Y 01/17/2020	34	68	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,380)	(0.002%)
TRS EXLS 2Y 01/17/2020	(119)	(144)	0.000%
TRS TTD 2Y 01/17/2020	16	132	0.000%
TRS LEA 2Y 01/17/2020	17	(206)	0.000%
TRS UFI 2Y 01/17/2020	(205)	189	0.000%

TRS TRN 2Y 01/17/2020	(88)	(35)	0.000%
TRS PEG 2Y 01/17/2020	30	(23)	0.000%
TRS FUL 2Y 01/17/2020	(179)	988	0.001%
TRS KRA 2Y 01/17/2020	65	17	0.000%
TRS HDP 2Y 01/17/2020	(445)	325	0.000%
TRS BCPC 2Y 01/17/2020	(76)	228	0.000%
TRS KORS 2Y 01/17/2020	34	(163)	0.000%
TRS NRG 2Y 01/17/2020	196	372	0.001%
TRS CFG 2Y 01/17/2020	(6,262)	8,266	0.012%
TRS CNS 2Y 01/17/2020	(543)	738	0.001%
TRS HAIN 2Y 01/17/2020	(38)	5	0.000%
TRS VSH 2Y 01/17/2020	143	(107)	0.000%
TRS FCN 2Y 01/17/2020	42	(37)	0.000%
TRS ITG 2Y 01/17/2020	373	235	0.000%
TRS CA/KL 2Y 01/17/2020	5,500	3,065	0.005%
TRS FFIV 2Y 01/17/2020	(572)	(3,300)	(0.005%)
TRS IDCC 2Y 01/17/2020	39	16	0.000%
TRS AR 2Y 01/17/2020	142	(155)	0.000%
TRS GLW 2Y 01/17/2020	1,000	120	0.000%
TRS IBKR 2Y 01/17/2020	157	(333)	0.000%
TRS CLDR 2Y 01/17/2020	(438)	4	0.000%
TRS JBL 2Y 01/17/2020	221	(469)	(0.001%)
TRS VMC 2Y 01/17/2020	(35)	(8)	0.000%
TRS RSG 2Y 01/17/2020	(3,742)	9,205	0.014%
TRS NRG 2Y 01/17/2020	129	245	0.000%
TRS APOG 2Y 01/17/2020	94	(649)	(0.001%)
TRS JBLU 2Y 01/17/2020	185	(52)	0.000%
TRS DE/MTX 2Y 01/17/2020	(1,805)	(10,478)	(0.016%)
TRS VRNS 2Y 01/17/2020	(41)	47	0.000%
TRS SFLY 2Y 01/17/2020	99	(670)	(0.001%)
TRS GVA 2Y 01/17/2020	(316)	(190)	0.000%
TRS TVPT 2Y 01/17/2020	173	(100)	0.000%
TRS IMAX 2Y 01/17/2020	(253)	(177)	0.000%
TRS ATO 2Y 01/17/2020	(1)	1	0.000%
TRS ADTN 2Y 01/17/2020	(1,404)	1,123	0.002%
TRS MCD 2Y 01/17/2020	803	7,347	0.011%
TRS ADUS 2Y 01/17/2020	195	224	0.000%
TRS SUM 2Y 01/17/2020	(203)	185	0.000%
TRS DOV 2Y 01/17/2020	(2,491)	0	0.000%
TRS NO/TEL 2Y 01/17/2020	(3,053)	1,838	0.003%
TRS APOG 2Y 01/17/2020	64	(442)	(0.001%)
TRS ABM 2Y 01/17/2020	(135)	305	0.000%
TRS GTX/W 2Y 01/17/2020	1,000	2,140	0.003%
TRS CEF 2Y 01/17/2020	5,500	275	0.000%
TRS AAWW 2Y 01/17/2020	(503)	(101)	0.000%
TRS CROX 2Y 01/17/2020	691	(290)	0.000%
TRS IBM 2Y 01/17/2020	(576)	(1,884)	(0.003%)
TRS EXLS 2Y 01/17/2020	(39)	(47)	0.000%
TRS CB 2Y 01/17/2020	800	(3,760)	(0.006%)
TRS FIX 2Y 01/17/2020	111	94	0.000%
TRS FITB 2Y 01/17/2020	269	(215)	0.000%
TRS HLX 2Y 01/17/2020	(436)	(349)	(0.001%)
TRS CARB 2Y 01/17/2020	122	(567)	(0.001%)
TRS CEF 2Y 01/17/2020	1,000	50	0.000%
TRS FI/NRE1V 2Y 01/17/2020	(2,916)	(2,099)	(0.003%)
TRS JP/6806 2Y 01/20/2020	(1,000)	880	0.001%
TRS COG 2Y 01/17/2020	810	770	0.001%
TRS GB/INF 2Y 01/17/2020	(18,348)	(6,980)	(0.010%)
TRS AVY 2Y 01/17/2020	29	(29)	0.000%
TRS ANDE 2Y 01/17/2020	(333)	400	0.001%
TRS SHAK 2Y 01/17/2020	(207)	(1,346)	(0.002%)
TRS JP/2371 2Y 01/20/2020	(2,600)	(1,854)	(0.003%)
TRS HSY 2Y 01/17/2020	(2,745)	4,859	0.007%
TRS BKH 2Y 01/17/2020	(597)	985	0.001%
TRS SUPN 2Y 01/17/2020	44	191	0.000%
TRS INST 2Y 01/17/2020	(284)	1,420	0.002%
TRS ES/SGRE 2Y 01/17/2020	(1,500)	1,045	0.002%
TRS AIG 2Y 01/17/2020	1,700	(102)	0.000%
TRS HIG 2Y 01/17/2020	(28)	(7)	0.000%
TRS MOS 2Y 01/17/2020	(3,685)	(1,806)	(0.003%)
TRS CAG 2Y 01/17/2020	521	(2,199)	(0.003%)
TRS MSG 2Y 01/17/2020	(77)	(839)	(0.001%)
TRS LMNX 2Y 01/17/2020	410	435	0.001%
TRS NEU 2Y 01/17/2020	(23)	(148)	0.000%
TRS MPC 2Y 01/17/2020	(69)	187	0.000%
TRS MGPI 2Y 01/17/2020	(81)	(60)	0.000%
TRS CAT 2Y 01/17/2020	(1,131)	(7,091)	(0.011%)
TRS RNR 2Y 01/17/2020	(180)	(299)	0.000%
TRS CERS 2Y 01/17/2020	(342)	(27)	0.000%
TRS RBC 2Y 01/17/2020	179	(233)	0.000%
TRS INTC 2Y 01/17/2020	(1,000)	(1,870)	(0.003%)
TRS GDI 2Y 01/17/2020	(1,500)	570	0.001%
TRS BWXT 2Y 01/17/2020	1,264	(758)	(0.001%)
TRS TMK 2Y 01/17/2020	20	18	0.000%
TRS TBI 2Y 01/17/2020	198	(109)	0.000%
TRS HI 2Y 01/17/2020	84	(4)	0.000%
TRS AMP 2Y 01/17/2020	200	716	0.001%
TRS CDK 2Y 01/17/2020	27	(15)	0.000%
TRS HP 2Y 01/17/2020	(1,000)	(3,670)	(0.005%)
TRS IFF 2Y 01/17/2020	(200)	(526)	(0.001%)
TRS AMP 2Y 01/17/2020	1,795	6,426	0.010%
TRS SCHW 2Y 01/17/2020	2,831	(3,312)	(0.005%)
TRS LW 2Y 01/17/2020	(90)	8	0.000%
TRS DVN 2Y 01/17/2020	(3,264)	2,693	0.004%
TRS MPC 2Y 01/17/2020	257	(989)	(0.001%)
TRS KNX 2Y 01/17/2020	(284)	327	0.000%
TRS DE/HEI 2Y 01/17/2020	1,004	2,075	0.003%
TRS WRK 2Y 01/17/2020	(1,424)	3,574	0.005%
TRS MSM 2Y 01/17/2020	97	108	0.000%
TRS RBC 2Y 01/17/2020	163	(212)	0.000%

TRS JP/2802 2Y 01/20/2020	(22,400)	(7,099)	(0.011%)
TRS WLK 2Y 01/17/2020	36	(96)	0.000%
TRS EHC 2Y 01/17/2020	(51)	89	0.000%
TRS ACCO 2Y 01/17/2020	2,335	(1,635)	(0.002%)
TRS CECO 2Y 01/17/2020	(2,017)	(1,271)	(0.002%)
TRS CVG 2Y 01/17/2020	188	(182)	0.000%
TRS DE/DB1 2Y 01/17/2020	(650)	1,660	0.002%
TRS BJRI 2Y 01/17/2020	484	97	0.000%
TRS WDFC 2Y 01/17/2020	(52)	23	0.000%
TRS JP/4680 2Y 01/20/2020	3,100	2,129	0.003%
TRS CARS 2Y 01/17/2020	376	677	0.001%
TRS PG 2Y 01/17/2020	(5,582)	5,694	0.008%
TRS ATRC 2Y 01/17/2020	(242)	(426)	(0.001%)
TRS APOG 2Y 01/17/2020	38	(262)	0.000%
TRS WYNN 2Y 01/17/2020	(234)	1,261	0.002%
TRS DE/ALV 2Y 01/17/2020	2,630	17,405	0.026%
TRS CANE 2Y 01/17/2020	1,000	(260)	0.000%
TRS JP/4502 2Y 01/20/2020	(5,400)	(5,893)	(0.009%)
TRS ATRC 2Y 01/17/2020	115	202	0.000%
TRS SBGI 2Y 01/17/2020	73	20	0.000%
TRS PENN 2Y 01/17/2020	122	40	0.000%
TRS GB/HTG 2Y 01/17/2020	(5,000)	521	0.001%
TRS GDI 2Y 01/17/2020	(1,000)	380	0.001%
TRS IQV 2Y 01/17/2020	53	248	0.000%
TRS REI 2Y 01/17/2020	(1,558)	2,025	0.003%
TRS FI/METSO 2Y 01/17/2020	(2,135)	(4,338)	(0.006%)
TRS CRAY 2Y 01/17/2020	(164)	246	0.000%
TRS NCR 2Y 01/17/2020	90	7	0.000%
TRS FFIV 2Y 01/17/2020	20	115	0.000%
TRS MIK 2Y 01/17/2020	251	(146)	0.000%
TRS FI/SAMPO 2Y 01/17/2020	7,203	5,603	0.008%
TRS INDB 2Y 01/17/2020	(118)	820	0.001%
TRS AT/EBS 2Y 01/17/2020	2,214	(3,136)	(0.005%)
TRS MANH 2Y 01/17/2020	45	(204)	0.000%
TRS CNO 2Y 01/17/2020	(1,000)	410	0.001%
TRS FR/ORA 2Y 01/17/2020	(7,027)	(1,346)	(0.002%)
TRS JP/4452 2Y 01/20/2020	(1,300)	(6,151)	(0.009%)
TRS COG 2Y 01/17/2020	2,029	1,928	0.003%
TRS ES/GRF 2Y 01/17/2020	2,624	1,767	0.003%
TRS MSFT 2Y 01/17/2020	1,400	3,122	0.005%
TRS AMP 2Y 01/17/2020	200	716	0.001%
TRS DIN 2Y 01/17/2020	(61)	59	0.000%
TRS NVCR 2Y 01/17/2020	(113)	(684)	(0.001%)
TRS WDC 2Y 01/17/2020	118	160	0.000%
TRS ALGT 2Y 01/17/2020	(187)	318	0.000%
TRS BGCP 2Y 01/17/2020	(619)	(56)	0.000%
TRS FMC 2Y 01/17/2020	(67)	(64)	0.000%
TRS APTV 2Y 01/17/2020	(274)	425	0.001%
TRS AGR 2Y 01/17/2020	781	(1,429)	(0.002%)
TRS VLO 2Y 01/17/2020	(3,827)	6,544	0.010%
TRS ECOL 2Y 01/17/2020	(291)	247	0.000%
TRS HMSY 2Y 01/17/2020	277	3	0.000%
TRS FIVE 2Y 01/17/2020	(60)	(47)	0.000%
TRS TAP 2Y 01/17/2020	429	(1,090)	(0.002%)
TRS LTXB 2Y 01/17/2020	(78)	204	0.000%
TRS MTOR 2Y 01/17/2020	111	(124)	0.000%
TRS ASND 2Y 01/17/2020	1,000	2,680	0.004%
TRS CH/LONN 2Y 01/17/2020	1,539	29,325	0.043%
TRS FMC 2Y 01/17/2020	(59)	(56)	0.000%
TRS AAWW 2Y 01/17/2020	(104)	(21)	0.000%
TRS FR/SGO 2Y 01/17/2020	(13,118)	17,401	0.026%
TRS IT/ENI 2Y 01/17/2020	(6,824)	(1,188)	(0.002%)
TRS WRD 2Y 01/17/2020	244	883	0.001%
TRS MDSO 2Y 01/17/2020	(347)	756	0.001%
TRS AMED 2Y 01/17/2020	212	1,160	0.002%
TRS CAG 2Y 01/17/2020	800	(3,376)	(0.005%)
TRS GDI 2Y 01/17/2020	(1,000)	380	0.001%
TRS HA 2Y 01/17/2020	115	17	0.000%
TRS BLK 2Y 01/17/2020	(131)	(56)	0.000%
TRS DXC 2Y 01/17/2020	186	145	0.000%
TRS TSE 2Y 01/17/2020	44	101	0.000%
TRS WETF 2Y 01/17/2020	(600)	(354)	(0.001%)
TRS SBH 2Y 01/17/2020	412	152	0.000%
TRS AXS 2Y 01/17/2020	105	20	0.000%
TRS DLTR 2Y 01/17/2020	2,104	(8,311)	(0.012%)
TRS ADTN 2Y 01/17/2020	(225)	180	0.000%
TRS INTC 2Y 01/17/2020	(9,518)	(17,799)	(0.026%)
TRS AAP 2Y 01/17/2020	203	980	0.001%
TRS SWN 2Y 01/17/2020	8,972	538	0.001%
TRS DPLO 2Y 01/17/2020	151	51	0.000%
TRS FI/METSO 2Y 01/17/2020	(4,186)	(8,506)	(0.013%)
TRS JP/7267 2Y 01/20/2020	(2,000)	(2,729)	(0.004%)
TRS PBF 2Y 01/17/2020	261	(572)	(0.001%)
TRS BE/KBC 2Y 01/17/2020	322	(523)	(0.001%)
TRS HBI 2Y 01/17/2020	2,374	1,258	0.002%
TRS DOOR 2Y 01/17/2020	67	(271)	0.000%
TRS DORM 2Y 01/17/2020	(150)	402	0.001%
TRS QRTEA 2Y 01/17/2020	435	126	0.000%
TRS CATM 2Y 01/17/2020	345	148	0.000%
TRS SYKE 2Y 01/17/2020	433	65	0.000%
TRS RHI 2Y 01/17/2020	559	(492)	(0.001%)
TRS GB/WPP 2Y 01/17/2020	23,492	(7,197)	(0.011%)
TRS TGI 2Y 01/17/2020	(143)	(57)	0.000%
TRS FOXF 2Y 01/17/2020	(556)	(667)	(0.001%)
TRS KBR 2Y 01/17/2020	(1,365)	(1,802)	(0.003%)
TRS EXAS 2Y 01/17/2020	75	419	0.001%
TRS MUR 2Y 01/17/2020	64	152	0.000%
TRS GOOS 2Y 01/17/2020	500	3,500	0.005%
TRS KR 2Y 01/17/2020	1,130	(52)	0.000%
TRS NPO 2Y 01/17/2020	(49)	179	0.000%

TRS WCC 2Y 01/17/2020	42	46	0.000%
TRS PFPT 2Y 01/17/2020	(246)	(293)	0.000%
TRS CHS 2Y 01/17/2020	480	82	0.000%
TRS JP/6723 2Y 01/20/2020	11,200	(4,634)	(0.007%)
TRS GKOS 2Y 01/17/2020	(187)	(827)	(0.001%)
TRS EAT 2Y 01/17/2020	109	(239)	0.000%
TRS LCII 2Y 01/17/2020	(123)	1,494	0.002%
TRS ROG 2Y 01/17/2020	(21)	(113)	0.000%
TRS PACW 2Y 01/17/2020	(630)	1,115	0.002%
TRS SE/SKFB 2Y 01/17/2020	(1,000)	(321)	0.000%
TRS BCO 2Y 01/17/2020	(59)	38	0.000%
TRS RHT 2Y 01/17/2020	254	263	0.000%
TRS GTS 2Y 01/17/2020	445	(752)	(0.001%)
TRS JP/4568 2Y 01/20/2020	(1,300)	(3,948)	(0.006%)
TRS CA/TOU 2Y 01/17/2020	2,000	2,478	0.004%
TRS JACK 2Y 01/17/2020	(33)	6	0.000%
TRS FMC 2Y 01/17/2020	(280)	(266)	0.000%
TRS HBI 2Y 01/17/2020	(6,275)	(3,326)	(0.005%)
TRS RJF 2Y 01/17/2020	385	285	0.000%
TRS VRNT 2Y 01/17/2020	972	3,305	0.005%
TRS MLM 2Y 01/17/2020	(9)	100	0.000%
TRS JP/9783 2Y 01/20/2020	3,000	(2,904)	(0.004%)
TRS SCCO 2Y 01/17/2020	(5,600)	(11,424)	(0.017%)
TRS WDFC 2Y 01/17/2020	(24)	11	0.000%
TRS DHIL 2Y 01/17/2020	(124)	572	0.001%
TRS BYD 2Y 01/17/2020	299	212	0.000%
TRS LAD 2Y 01/17/2020	(45)	104	0.000%
TRS THC 2Y 01/17/2020	279	22	0.000%
TRS DLX 2Y 01/17/2020	600	468	0.001%
TRS HSTM 2Y 01/17/2020	89	(5)	0.000%
TRS BEAT 2Y 01/17/2020	(386)	(1,756)	(0.003%)
TRS DE/SRT3 2Y 01/17/2020	100	(824)	(0.001%)
TRS CENX 2Y 01/17/2020	(177)	(34)	0.000%
TRS MHK 2Y 01/17/2020	(24)	277	0.000%
TRS BRS 2Y 01/17/2020	177	149	0.000%
TRS NOC 2Y 01/17/2020	146	927	0.001%
TRS FR/GLE 2Y 01/17/2020	(4,399)	(3,396)	(0.005%)
TRS WFC 2Y 01/17/2020	12,022	(21,039)	(0.031%)
TRS WMGI 2Y 01/17/2020	(1,342)	(2,765)	(0.004%)
TRS AXS 2Y 01/17/2020	230	44	0.000%
TRS SYKE 2Y 01/17/2020	175	26	0.000%
TRS AGN 2Y 01/17/2020	967	5,986	0.009%
TRS RYAM 2Y 01/17/2020	(369)	1,111	0.002%
TRS ACGL 2Y 01/17/2020	(150)	56	0.000%
TRS DORM 2Y 01/17/2020	(85)	228	0.000%
TRS VRSN 2Y 01/17/2020	73	(94)	0.000%
TRS NOC 2Y 01/17/2020	43	273	0.000%
TRS CVA 2Y 01/17/2020	(898)	718	0.001%
TRS EME 2Y 01/17/2020	459	(666)	(0.001%)
TRS NCS 2Y 01/17/2020	2,063	(1,238)	(0.002%)
TRS ORA 2Y 01/17/2020	(66)	61	0.000%
TRS SNA 2Y 01/17/2020	2,597	(8,103)	(0.012%)
TRS AL 2Y 01/17/2020	(546)	(191)	0.000%
TRS AYI 2Y 01/17/2020	188	(192)	0.000%
TRS VSH 2Y 01/17/2020	142	(107)	0.000%
TRS FI/WRT1V 2Y 01/17/2020	25,450	(3,616)	(0.005%)
TRS UNP 2Y 01/17/2020	(2,446)	(14,970)	(0.022%)
TRS KR 2Y 01/17/2020	1,101	(296)	0.000%
TRS KRA 2Y 01/17/2020	300	78	0.000%
TRS NKE 2Y 01/17/2020	240	350	0.001%
TRS EVTC 2Y 01/17/2020	1,991	1,195	0.002%
TRS NXPI 2Y 01/17/2020	3,685	(17,135)	(0.025%)
TRS AAPL 2Y 01/17/2020	97	762	0.001%
TRS IQV 2Y 01/17/2020	198	925	0.001%
TRS BBY 2Y 01/17/2020	70	162	0.000%
TRS PH 2Y 01/17/2020	(461)	1,623	0.002%
TRS XRAY 2Y 01/17/2020	139	(50)	0.000%
TRS TBI 2Y 01/17/2020	353	(194)	0.000%
TRS DNOW 2Y 01/17/2020	(168)	(54)	0.000%
TRS IOSP 2Y 01/17/2020	53	53	0.000%
TRS HSTM 2Y 01/17/2020	253	(15)	0.000%
TRS CA/TOU 2Y 01/17/2020	2,240	2,775	0.004%
TRS SE/SKFB 2Y 01/17/2020	(2,500)	(802)	(0.001%)
TRS VRTU 2Y 01/17/2020	(346)	779	0.001%
TRS AMWD 2Y 01/17/2020	(209)	784	0.001%
TRS FR/ING 2Y 01/17/2020	(893)	(3,940)	(0.006%)
TRS ORA 2Y 01/17/2020	(51)	47	0.000%
TRS FIS 2Y 01/17/2020	1,500	(540)	(0.001%)
TRS HPE 2Y 01/17/2020	(4,000)	(120)	0.000%
TRS SYKE 2Y 01/17/2020	499	75	0.000%
TRS CA/BIR 2Y 01/17/2020	2,677	1,722	0.003%
TRS HIG 2Y 01/17/2020	(167)	(42)	0.000%
TRS HCC 2Y 01/17/2020	121	136	0.000%
TRS CUBI 2Y 01/17/2020	143	(77)	0.000%
TRS TNET 2Y 01/17/2020	(771)	(1,673)	(0.002%)
TRS SXT 2Y 01/17/2020	(124)	(216)	0.000%
TRS CVS 2Y 01/17/2020	3,954	2,451	0.004%
TRS JP/9437 2Y 01/20/2020	15,000	3,829	0.006%
TRS HPQ 2Y 01/17/2020	(7,000)	(5,320)	(0.008%)
TRS HRL 2Y 01/17/2020	(1,289)	2,127	0.003%
TRS ACCO 2Y 01/17/2020	1,014	(710)	(0.001%)
TRS CB 2Y 01/17/2020	933	(4,385)	(0.006%)
TRS KFY 2Y 01/17/2020	40	39	0.000%
TRS KNX 2Y 01/17/2020	(342)	393	0.001%
TRS FUL 2Y 01/17/2020	(210)	1,159	0.002%
TRS XRAY 2Y 01/17/2020	(3,145)	1,132	0.002%
TRS CHS 2Y 01/17/2020	421	72	0.000%
TRS ANDV 2Y 01/17/2020	565	(1,181)	(0.002%)
TRS LSTR 2Y 01/17/2020	97	(19)	0.000%
TRS WSFS 2Y 01/17/2020	(366)	403	0.001%

TRS EL 2Y 01/17/2020	(827)	(4,491)	(0.007%)
TRS GPK 2Y 01/17/2020	(576)	173	0.000%
TRS NNBR 2Y 01/17/2020	(356)	178	0.000%
TRS ETR 2Y 01/17/2020	125	(411)	(0.001%)
TRS GRC 2Y 01/17/2020	132	(92)	0.000%
TRS CANE 2Y 01/17/2020	2,000	(520)	(0.001%)
TRS ALGN 2Y 01/17/2020	484	6,219	0.009%
TRS HAL 2Y 01/17/2020	(1,000)	(1,820)	(0.003%)
TRS TRST 2Y 01/17/2020	4,737	(1,421)	(0.002%)
TRS SPTN 2Y 01/17/2020	1,894	(947)	(0.001%)
TRS FORR 2Y 01/17/2020	(49)	27	0.000%
TRS LABL 2Y 01/17/2020	(36)	20	0.000%
TRS AXS 2Y 01/17/2020	200	38	0.000%
TRS GATX 2Y 01/17/2020	(138)	(323)	0.000%
TRS IDCC 2Y 01/17/2020	34	14	0.000%
TRS AABA 2Y 01/17/2020	2,600	5,772	0.009%
TRS CPE 2Y 01/17/2020	(349)	(164)	0.000%
TRS MGLN 2Y 01/17/2020	160	(304)	0.000%
TRS COLB 2Y 01/17/2020	(287)	519	0.001%
TRS UNM 2Y 01/17/2020	644	1,700	0.003%
TRS PEG 2Y 01/17/2020	751	(563)	(0.001%)
TRS KSS 2Y 01/17/2020	(500)	2,355	0.003%
TRS CIR 2Y 01/17/2020	(107)	(103)	0.000%
TRS SSB 2Y 01/17/2020	(16)	(2)	0.000%
TRS WUBA 2Y 01/17/2020	500	1,150	0.002%
TRS DSW 2Y 01/17/2020	69	214	0.000%
TRS DK/COLOB 2Y 01/17/2020	(4,350)	4,605	0.007%
TRS ATRC 2Y 01/17/2020	212	373	0.001%
TRS ADI 2Y 01/17/2020	(700)	(805)	(0.001%)
TRS AN 2Y 01/17/2020	(72)	143	0.000%
TRS BBY 2Y 01/17/2020	116	269	0.000%
TRS KEM 2Y 01/17/2020	225	(356)	(0.001%)
TRS ALRM 2Y 01/17/2020	(271)	(699)	(0.001%)
TRS ASND 2Y 01/17/2020	113	303	0.000%
TRS CNSL 2Y 01/17/2020	110	(13)	0.000%
TRS JP/7936 2Y 01/20/2020	(18,800)	(10,094)	(0.015%)
TRS CVBF 2Y 01/17/2020	(109)	148	0.000%
TRS HTLD 2Y 01/17/2020	(196)	110	0.000%
TRS CDW 2Y 01/17/2020	349	10	0.000%
TRS DVMT 2Y 01/17/2020	89	(18)	0.000%
TRS CWEN/A 2Y 01/17/2020	1,143	(914)	(0.001%)
TRS ARRS 2Y 01/17/2020	(94)	11	0.000%
TRS SYBT 2Y 01/17/2020	(1,102)	827	0.001%
TRS SITE 2Y 01/17/2020	(245)	3,080	0.005%
TRS CNMD 2Y 01/17/2020	84	(31)	0.000%
TRS MKL 2Y 01/17/2020	(4)	58	0.000%
TRS MTW 2Y 01/17/2020	(705)	(416)	(0.001%)
TRS BRO 2Y 01/17/2020	(220)	233	0.000%
TRS NWL 2Y 01/17/2020	(263)	331	0.000%
TRS AYR 2Y 01/17/2020	(305)	(366)	(0.001%)
TRS CAG 2Y 01/17/2020	2,825	(11,922)	(0.018%)
TRS WBT 2Y 01/17/2020	(1,326)	1,034	0.002%
TRS LLY 2Y 01/17/2020	2,557	4,091	0.006%
TRS AMP 2Y 01/17/2020	1	4	0.000%
TRS ES 2Y 01/17/2020	(262)	610	0.001%
TRS EXTN 2Y 01/17/2020	129	281	0.000%
TRS LMNX 2Y 01/17/2020	104	110	0.000%
TRS GCO 2Y 01/17/2020	98	(74)	0.000%
TRS JJOFF 2Y 01/17/2020	1,000	630	0.001%
TRS QTWO 2Y 01/17/2020	(518)	1,943	0.003%
TRS BCC 2Y 01/17/2020	571	(2,627)	(0.004%)
TRS MTG 2Y 01/17/2020	317	136	0.000%
TRS ATKR 2Y 01/17/2020	260	122	0.000%
TRS MKC 2Y 01/17/2020	(1,376)	1,266	0.002%
TRS FBM 2Y 01/17/2020	2,744	(1,674)	(0.002%)
TRS V 2Y 01/17/2020	650	2,542	0.004%
TRS AGM 2Y 01/17/2020	28	(169)	0.000%
TRS CAG 2Y 01/17/2020	(1,298)	5,478	0.008%
TRS INST 2Y 01/17/2020	(89)	445	0.001%
TRS DKS 2Y 01/17/2020	516	(795)	(0.001%)
TRS MCK 2Y 01/17/2020	(739)	(643)	(0.001%)
TRS GFF 2Y 01/17/2020	(1,922)	3,460	0.005%
TRS STT 2Y 01/17/2020	3,702	(7,774)	(0.012%)
TRS AR 2Y 01/17/2020	302	(329)	0.000%
TRS HPE 2Y 01/17/2020	(10,000)	(300)	0.000%
TRS ORBC 2Y 01/17/2020	(1,353)	135	0.000%
TRS RPD 2Y 01/17/2020	(58)	(63)	0.000%
TRS GB/SMIN 2Y 01/17/2020	5,624	(5,241)	(0.008%)
TRS SEIC 2Y 01/17/2020	(47)	64	0.000%
TRS FR/DIM 2Y 01/17/2020	200	1,834	0.003%
TRS VAC 2Y 01/17/2020	(72)	149	0.000%
TRS NAV 2Y 01/17/2020	(404)	994	0.001%
TRS HOG 2Y 01/17/2020	44	41	0.000%
TRS INST 2Y 01/17/2020	(159)	795	0.001%
TRS CANE 2Y 01/17/2020	2,000	(520)	(0.001%)
TRS OSUR 2Y 01/17/2020	(172)	(15)	0.000%
TRS POOL 2Y 01/17/2020	(22)	130	0.000%
TRS AXE 2Y 01/17/2020	17	(1)	0.000%
TRS AMCX 2Y 01/17/2020	775	2,348	0.003%
TRS HAL 2Y 01/17/2020	(1,000)	(1,820)	(0.003%)
TRS IPGP 2Y 01/17/2020	(76)	113	0.000%
TRS ESL 2Y 01/17/2020	92	106	0.000%
TRS VRAY 2Y 01/17/2020	6,000	1,080	0.002%
TRS AKAM 2Y 01/17/2020	117	(132)	0.000%
TRS DNKN 2Y 01/17/2020	2,400	1,392	0.002%
TRS GOOS 2Y 01/17/2020	2,000	14,000	0.021%
TRS TPCO 2Y 01/17/2020	518	26	0.000%
TRS PRTY 2Y 01/17/2020	218	(207)	0.000%
TRS TG 2Y 01/17/2020	543	(272)	0.000%
TRS GOOGL 2Y 01/17/2020	125	5,906	0.009%

TRS UVE 2Y 01/17/2020	680	2,244	0.003%
TRS CMD 2Y 01/17/2020	(75)	202	0.000%
TRS OI 2Y 01/17/2020	220	(125)	0.000%
TRS URI 2Y 01/17/2020	88	(118)	0.000%
TRS FFIV 2Y 01/17/2020	(720)	(4,154)	(0.006%)
TRS DISCA 2Y 01/17/2020	617	(12)	0.000%
TRS MSA 2Y 01/17/2020	(140)	0	0.000%
TRS SBUX 2Y 01/17/2020	(11,435)	(25,957)	(0.038%)
TRS GBX 2Y 01/17/2020	164	148	0.000%
TRS BRO 2Y 01/17/2020	(1,217)	1,290	0.002%
TRS HE 2Y 01/17/2020	928	0	0.000%
TRS SY 2Y 01/17/2020	(1,932)	464	0.001%
TRS GB/EXP 2Y 01/17/2020	4,802	3,129	0.005%
TRS VAC 2Y 01/17/2020	(103)	213	0.000%
TRS HMN 2Y 01/17/2020	127	(121)	0.000%
TRS MGRC 2Y 01/17/2020	(368)	(534)	(0.001%)
TRS ANAT 2Y 01/17/2020	278	270	0.000%
TRS BSIG 2Y 01/17/2020	429	(107)	0.000%
TRS STBA 2Y 01/17/2020	(43)	83	0.000%
TRS AA 2Y 01/17/2020	603	(1,465)	(0.002%)
TRS JBL 2Y 01/17/2020	1,236	(2,620)	(0.004%)
TRS GVA 2Y 01/17/2020	(39)	(23)	0.000%
TRS AGN 2Y 01/17/2020	598	3,702	0.005%
TRS CVGW 2Y 01/17/2020	(214)	1,017	0.002%
TRS PNM 2Y 01/17/2020	324	(146)	0.000%
TRS GCP 2Y 01/17/2020	(231)	(139)	0.000%
TRS DE/SHL 2Y 01/17/2020	(4,024)	584	0.001%
TRS CAT 2Y 01/17/2020	(1,858)	(11,650)	(0.017%)
TRS SSP 2Y 01/17/2020	(1,049)	(241)	0.000%
TRS GCI 2Y 01/17/2020	511	112	0.000%
TRS MRK 2Y 01/17/2020	2,155	1,121	0.002%
TRS SRE 2Y 01/17/2020	1,465	(7,501)	(0.011%)
TRS LABL 2Y 01/17/2020	(163)	90	0.000%
TRS HRC 2Y 01/17/2020	67	106	0.000%
TRS ES/BBVA 2Y 01/17/2020	(26,362)	398	0.001%
TRS ATRC 2Y 01/17/2020	316	556	0.001%
TRS CA/TOU 2Y 01/17/2020	880	1,090	0.002%
TRS UFPI 2Y 01/17/2020	(54)	98	0.000%
TRS CNSZ/000089 2Y 01/17/2020	25,000	2,000	0.003%
TRS R 2Y 01/17/2020	(84)	175	0.000%
TRS MCK 2Y 01/17/2020	(1,470)	(1,279)	(0.002%)
TRS HSKA 2Y 01/17/2020	(68)	(288)	0.000%
TRS CMC 2Y 01/17/2020	(338)	260	0.000%
TRS LMT 2Y 01/17/2020	(608)	(976)	(0.001%)
TRS LFUS 2Y 01/17/2020	(33)	659	0.001%
TRS BSIG 2Y 01/17/2020	721	(180)	0.000%
TRS MDRX 2Y 01/17/2020	526	(147)	0.000%
TRS FL 2Y 01/17/2020	117	496	0.001%
TRS OTTR 2Y 01/17/2020	(147)	125	0.000%
TRS ALSN 2Y 01/17/2020	91	21	0.000%
TRS SEE 2Y 01/17/2020	(94)	173	0.000%
TRS HAS 2Y 01/17/2020	(1,213)	837	0.001%
TRS EXTN 2Y 01/17/2020	1,324	2,886	0.004%
TRS WETF 2Y 01/17/2020	(1,572)	(927)	(0.001%)
TRS AVY 2Y 01/17/2020	10	(10)	0.000%
TRS AXGN 2Y 01/17/2020	(648)	(1,814)	(0.003%)
TRS MRCY 2Y 01/17/2020	(781)	508	0.001%
TRS CNP 2Y 01/17/2020	1,584	(1,790)	(0.003%)
TRS POR 2Y 01/17/2020	206	(293)	0.000%
TRS BPOP 2Y 01/17/2020	764	848	0.001%
TRS M 2Y 01/17/2020	136	(58)	0.000%
TRS NCR 2Y 01/17/2020	144	12	0.000%
TRS HOME 2Y 01/17/2020	(961)	29	0.000%
TRS P 2Y 01/17/2020	(1,862)	(19)	0.000%
TRS SIG 2Y 01/17/2020	66	(116)	0.000%
TRS GB/RB/ 2Y 01/17/2020	1,032	3,578	0.005%
TRS LB 2Y 01/17/2020	(9,699)	(18,040)	(0.027%)
TRS TPCO 2Y 01/17/2020	262	13	0.000%
TRS CA/TOU 2Y 01/17/2020	1,000	1,239	0.002%
TRS CARS 2Y 01/17/2020	563	1,013	0.002%
TRS FR/HO 2Y 01/17/2020	705	(164)	0.000%
TRS V 2Y 01/17/2020	300	1,173	0.002%
TRS JP/5108 2Y 01/20/2020	9,000	8,792	0.013%
TRS MPC 2Y 01/17/2020	255	(982)	(0.001%)
TRS AVAV 2Y 01/17/2020	(19)	88	0.000%
TRS TFSL 2Y 01/17/2020	(2,688)	1,048	0.002%
TRS AWR 2Y 01/17/2020	(89)	(40)	0.000%
TRS MHK 2Y 01/17/2020	(44)	509	0.001%
TRS WCC 2Y 01/17/2020	269	296	0.000%
TRS AMP 2Y 01/17/2020	52	186	0.000%
TRS NEU 2Y 01/17/2020	(33)	(213)	0.000%
TRS HTLD 2Y 01/17/2020	(305)	171	0.000%
TRS SE/SKFB 2Y 01/17/2020	(5,400)	(1,732)	(0.003%)
TRS ENR 2Y 01/17/2020	38	(82)	0.000%
TRS GB/RRS 2Y 01/17/2020	1,000	9,515	0.014%
TRS NWL 2Y 01/17/2020	(1,538)	1,938	0.003%
TRS AXTA 2Y 01/17/2020	365	(62)	0.000%
TRS HIG 2Y 01/17/2020	(430)	(108)	0.000%
TRS TSE 2Y 01/17/2020	39	90	0.000%
TRS TECH 2Y 01/17/2020	(47)	(341)	(0.001%)
TRS ANF 2Y 01/17/2020	(1,000)	(1,530)	(0.002%)
TRS AMN 2Y 01/17/2020	(135)	(425)	(0.001%)
TRS DF 2Y 01/17/2020	441	(238)	0.000%
TRS HSIC 2Y 01/17/2020	(1,846)	(1,181)	(0.002%)
TRS NEWM 2Y 01/17/2020	474	19	0.000%
TRS VMC 2Y 01/17/2020	(205)	(49)	0.000%
TRS JP/4911 2Y 01/20/2020	1,100	9,304	0.014%
TRS MGEE 2Y 01/17/2020	(125)	513	0.001%
TRS JP/6028 2Y 01/20/2020	2,300	11,944	0.018%
TRS APH 2Y 01/17/2020	199	(432)	(0.001%)

TRS VREX 2Y 01/17/2020	236	(316)	0.000%
TRS CHRW 2Y 01/17/2020	67	81	0.000%
TRS CATOU 2Y 01/17/2020	1,000	1,239	0.002%
TRS ULTA 2Y 01/17/2020	(18)	(12)	0.000%
TRS EME 2Y 01/17/2020	33	(48)	0.000%
TRS GB/AV/ 2Y 01/17/2020	(106,327)	(15,937)	(0.024%)
TRS MOS 2Y 01/17/2020	(70)	(34)	0.000%
TRS DCOM 2Y 01/17/2020	2,112	(106)	0.000%
TRS MMM 2Y 01/17/2020	(440)	(519)	(0.001%)
TRS RXN 2Y 01/17/2020	110	(42)	0.000%
TRS IVC 2Y 01/17/2020	(2,297)	2,871	0.004%
TRS DXC 2Y 01/17/2020	82	64	0.000%
TRS ABM 2Y 01/17/2020	(119)	269	0.000%
TRS INCY 2Y 01/17/2020	(2,449)	(5,045)	(0.007%)
TRS BL 2Y 01/17/2020	(167)	(291)	0.000%
TRS REVG 2Y 01/17/2020	(364)	(18)	0.000%
TRS AEGN 2Y 01/17/2020	97	112	0.000%
TRS GB/FERG 2Y 01/17/2020	(1,240)	(2,344)	(0.003%)
TRS GPOR 2Y 01/17/2020	1,304	(326)	0.000%
TRS DNB 2Y 01/17/2020	268	(611)	(0.001%)
TRS COG 2Y 01/17/2020	(64)	(61)	0.000%
TRS PSMT 2Y 01/17/2020	(243)	1,057	0.002%
TRS AXS 2Y 01/17/2020	270	51	0.000%
TRS CHGG 2Y 01/17/2020	(134)	340	0.001%
TRS DK/NOVOB 2Y 01/17/2020	(1,584)	197	0.000%
TRS SSB 2Y 01/17/2020	(86)	(9)	0.000%
TRS VMW 2Y 01/17/2020	1,124	(1,068)	(0.002%)
TRS OSIS 2Y 01/17/2020	25	8	0.000%
TRS ASND 2Y 01/17/2020	387	1,037	0.002%
TRS RP 2Y 01/17/2020	1,000	3,400	0.005%
TRS MEDP 2Y 01/17/2020	453	(1,151)	(0.002%)
TRS CCK 2Y 01/17/2020	(232)	(425)	(0.001%)
TRS JP/2371 2Y 01/20/2020	(1,200)	(856)	(0.001%)
TRS FR/FR 2Y 01/17/2020	(1,478)	463	0.001%
TRS SEE 2Y 01/17/2020	1,799	(3,310)	(0.005%)
TRS THC 2Y 01/17/2020	54	4	0.000%
TRS EQIX 2Y 01/17/2020	180	(2,594)	(0.004%)
TRS MEDP 2Y 01/17/2020	211	(536)	(0.001%)
TRS ES/BBVA 2Y 01/17/2020	(40,048)	604	0.001%
TRS NVCR 2Y 01/17/2020	(166)	(1,004)	(0.001%)
TRS IRTC 2Y 01/17/2020	(25)	(102)	0.000%
TRS SLCA 2Y 01/17/2020	(1,000)	1,500	0.002%
TRS SATS 2Y 01/17/2020	(529)	825	0.001%
TRS VGR 2Y 01/17/2020	88	(74)	0.000%
TRS PETS 2Y 01/17/2020	414	(1,594)	(0.002%)
TRS CORE 2Y 01/17/2020	(332)	(229)	0.000%
TRS UAL 2Y 01/17/2020	72	(79)	0.000%
TRS FEYE 2Y 01/17/2020	(321)	(315)	0.000%
TRS AR 2Y 01/17/2020	1,575	(1,717)	(0.003%)
TRS CFX 2Y 01/17/2020	(311)	(190)	0.000%
TRS BE/KBC 2Y 01/17/2020	178	(289)	0.000%
TRS PSTG 2Y 01/17/2020	(136)	233	0.000%
TRS DF 2Y 01/17/2020	1,105	(597)	(0.001%)
TRS MA 2Y 01/17/2020	900	5,526	0.008%
TRS FIT 2Y 01/17/2020	(4,404)	440	0.001%
TRS TSE 2Y 01/17/2020	43	99	0.000%
TRS DK/NOVOB 2Y 01/17/2020	(2,313)	288	0.000%
TRS IT/ENI 2Y 01/17/2020	(4,034)	(702)	(0.001%)
TRS CNDT 2Y 01/17/2020	1	(0)	0.000%
TRS ATRC 2Y 01/17/2020	86	151	0.000%
TRS VOYA 2Y 01/17/2020	197	213	0.000%
TRS LNC 2Y 01/17/2020	71	84	0.000%
TRS RGS 2Y 01/17/2020	(1,164)	559	0.001%
TRS CRAY 2Y 01/17/2020	(1,044)	1,566	0.002%
TRS STMP 2Y 01/17/2020	30	30	0.000%
TRS SNHY 2Y 01/17/2020	(732)	(1,157)	(0.002%)
TRS RHT 2Y 01/17/2020	3,726	(30,143)	(0.045%)
TRS JP/4911 2Y 01/20/2020	2,200	18,607	0.028%
TRS TLRD 2Y 01/17/2020	315	176	0.000%
TRS BBSI 2Y 01/17/2020	192	303	0.000%
TRS UIS 2Y 01/17/2020	558	670	0.001%
TRS I 2Y 01/17/2020	236	1,768	0.003%
TRS SRE 2Y 01/17/2020	(68)	348	0.001%
TRS BE/KBC 2Y 01/17/2020	358	(582)	(0.001%)
TRS PSLV 2Y 01/17/2020	10,000	1,700	0.003%
TRS AMP 2Y 01/17/2020	32	115	0.000%
TRS GPS 2Y 01/17/2020	(397)	(715)	(0.001%)
TRS UTX 2Y 01/17/2020	(486)	(996)	(0.001%)
TRS CFG 2Y 01/17/2020	320	(422)	(0.001%)
TRS SXC 2Y 01/17/2020	2,923	818	0.001%
TRS HTLD 2Y 01/17/2020	(391)	219	0.000%
TRS LCII 2Y 01/17/2020	(153)	1,859	0.003%
TRS VICR 2Y 01/17/2020	(438)	2,694	0.004%
TRS FFG 2Y 01/17/2020	271	(1,843)	(0.003%)
TRS LMNX 2Y 01/17/2020	870	922	0.001%
TRS DLTR 2Y 01/17/2020	(482)	1,904	0.003%
TRS CHH 2Y 01/17/2020	(537)	(1,155)	(0.002%)
TRS MDU 2Y 01/17/2020	353	(487)	(0.001%)
TRS NWN 2Y 01/17/2020	(123)	375	0.001%
TRS PGC 2Y 01/17/2020	1,127	(1,375)	(0.002%)
TRS FR/GLE 2Y 01/17/2020	(3,839)	(2,964)	(0.004%)
TRS HUN 2Y 01/17/2020	349	(391)	(0.001%)
TRS VMC 2Y 01/17/2020	(3,311)	(795)	(0.001%)
TRS SR 2Y 01/17/2020	(107)	321	0.000%
TRS TRHC 2Y 01/17/2020	45	135	0.000%
TRS RCM 2Y 01/17/2020	(680)	(476)	(0.001%)
TRS TROX 2Y 01/17/2020	(163)	210	0.000%
TRS AGR 2Y 01/17/2020	145	(265)	0.000%
TRS LB 2Y 01/17/2020	(563)	(1,047)	(0.002%)
TRS ARGO 2Y 01/17/2020	124	304	0.000%

TRS CUBI 2Y 01/17/2020	925	(500)	(0.001%)
TRS WSO 2Y 01/17/2020	(60)	269	0.000%
TRS IE/AIBG 2Y 01/17/2020	(22,122)	8,989	0.013%
TRS COKE 2Y 01/17/2020	11	(17)	0.000%
TRS DKS 2Y 01/17/2020	767	(1,181)	(0.002%)
TRS CRS 2Y 01/17/2020	(161)	(47)	0.000%
TRS NVRO 2Y 01/17/2020	1,000	(1,276)	(0.002%)
TRS AGM 2Y 01/17/2020	68	(411)	(0.001%)
TRS MTOR 2Y 01/17/2020	568	(636)	(0.001%)
TRS DNB 2Y 01/17/2020	61	(139)	0.000%
TRS HA 2Y 01/17/2020	318	48	0.000%
TRS ADTN 2Y 01/17/2020	(111)	89	0.000%
TRS MSA 2Y 01/17/2020	(75)	0	0.000%
TRS GHC 2Y 01/17/2020	(6)	(67)	0.000%
TRS PEGI 2Y 01/17/2020	(206)	119	0.000%
TRS CH/ABBN 2Y 01/17/2020	(2,000)	41	0.000%
TRS AA 2Y 01/17/2020	78	(190)	0.000%
TRS DE/WAF 2Y 01/17/2020	(500)	1,602	0.002%
TRS VAC 2Y 01/17/2020	(12)	25	0.000%
TRS JP/4578 2Y 01/20/2020	(3,800)	(15,651)	(0.023%)
TRS LNC 2Y 01/17/2020	2	2	0.000%
TRS GCI 2Y 01/17/2020	389	86	0.000%
TRS CMCO 2Y 01/17/2020	65	(180)	0.000%
TRS MLM 2Y 01/17/2020	(32)	356	0.001%
TRS FIZZ 2Y 01/17/2020	(95)	(11)	0.000%
TRS VSH 2Y 01/17/2020	1,888	(1,416)	(0.002%)
TRS FCNCA 2Y 01/17/2020	58	(595)	(0.001%)
TRS NEWM 2Y 01/17/2020	1,426	57	0.000%
TRS CAG 2Y 01/17/2020	(649)	2,739	0.004%
TRS CAG 2Y 01/17/2020	484	(2,042)	(0.003%)
TRS KSS 2Y 01/17/2020	(1,000)	4,710	0.007%
TRS ALE 2Y 01/17/2020	(191)	277	0.000%
TRS GMS 2Y 01/17/2020	220	(174)	0.000%
TRS GLW 2Y 01/17/2020	1,000	120	0.000%
TRS NKE 2Y 01/17/2020	1,165	1,701	0.003%
TRS DPZ 2Y 01/17/2020	454	9,171	0.014%
TRS SIVB 2Y 01/17/2020	(329)	1,540	0.002%
TRS AXS 2Y 01/17/2020	95	18	0.000%
TRS OMI 2Y 01/17/2020	1,483	(801)	(0.001%)
TRS SRE 2Y 01/17/2020	(188)	963	0.001%
TRS K 2Y 01/17/2020	(3,418)	15,996	0.024%
TRS SABR 2Y 01/17/2020	524	110	0.000%
TRS RGA 2Y 01/17/2020	84	100	0.000%
TRS TTMI 2Y 01/17/2020	277	(321)	0.000%
TRS UVV 2Y 01/17/2020	107	70	0.000%
TRS FITB 2Y 01/17/2020	827	(662)	(0.001%)
TRS AGR 2Y 01/17/2020	53	(97)	0.000%
TRS NKE 2Y 01/17/2020	16	23	0.000%
TRS KRA 2Y 01/17/2020	173	45	0.000%
TRS AR 2Y 01/17/2020	95	(104)	0.000%
TRS ACGL 2Y 01/17/2020	(246)	91	0.000%
TRS MCY 2Y 01/17/2020	(55)	11	0.000%
TRS MDRX 2Y 01/17/2020	1,271	(356)	(0.001%)
TRS MCD 2Y 01/17/2020	1,037	9,489	0.014%
TRS PNW 2Y 01/17/2020	27	(45)	0.000%
TRS JP/5486 2Y 01/20/2020	10,200	4,757	0.007%
TRS VIVO 2Y 01/17/2020	2,843	(1,706)	(0.003%)
TRS FITB 2Y 01/17/2020	258	(206)	0.000%
TRS INT 2Y 01/17/2020	(1,054)	(285)	0.000%
TRS ATI 2Y 01/17/2020	(1,231)	(2,991)	(0.004%)
TRS USFD 2Y 01/17/2020	105	(91)	0.000%
TRS NJR 2Y 01/17/2020	(464)	603	0.001%
TRS WK 2Y 01/17/2020	(231)	(381)	(0.001%)
TRS TECD 2Y 01/17/2020	123	(155)	0.000%
TRS HTLD 2Y 01/17/2020	(674)	377	0.001%
TRS LSTR 2Y 01/17/2020	69	(14)	0.000%
TRS JBLU 2Y 01/17/2020	617	(173)	0.000%
TRS MPC 2Y 01/17/2020	64	(246)	0.000%
TRS WRK 2Y 01/17/2020	(939)	2,357	0.003%
TRS EVBG 2Y 01/17/2020	(96)	134	0.000%
TRS CMCO 2Y 01/17/2020	57	(158)	0.000%
TRS MCY 2Y 01/17/2020	(316)	63	0.000%
TRS NXGN 2Y 01/17/2020	2,206	(4,302)	(0.006%)
TRS PENN 2Y 01/17/2020	253	83	0.000%
TRS LEG 2Y 01/17/2020	(136)	302	0.000%
TRS ORA 2Y 01/17/2020	(74)	68	0.000%
TRS VVI 2Y 01/17/2020	(233)	524	0.001%
TRS IP 2Y 01/17/2020	3,316	(14,823)	(0.022%)
TRS TPRE 2Y 01/17/2020	193	(39)	0.000%
TRS CPB 2Y 01/17/2020	87	(377)	(0.001%)
TRS TREE 2Y 01/17/2020	(50)	(175)	0.000%
TRS IRTC 2Y 01/17/2020	(153)	(626)	(0.001%)
TRS BMY 2Y 01/17/2020	2,124	1,657	0.002%
TRS CB 2Y 01/17/2020	110	(517)	(0.001%)
TRS X 2Y 01/17/2020	(231)	(321)	0.000%
TRS LMNX 2Y 01/17/2020	11	12	0.000%
TRS FCNCA 2Y 01/17/2020	6	(62)	0.000%
TRS FRAC 2Y 01/17/2020	1,081	(173)	0.000%
TRS ANDE 2Y 01/17/2020	(476)	571	0.001%
TRS MATW 2Y 01/17/2020	(104)	250	0.000%
TRS DOOR 2Y 01/17/2020	183	(741)	(0.001%)
TRS WTR 2Y 01/17/2020	(447)	411	0.001%
TRS GB/WPP 2Y 01/17/2020	290	(89)	0.000%
TRS VRS 2Y 01/17/2020	1,390	6,992	0.010%
TRS ADI 2Y 01/17/2020	(723)	(831)	(0.001%)
TRS EXLS 2Y 01/17/2020	(511)	(618)	(0.001%)
TRS LITE 2Y 01/17/2020	500	(500)	(0.001%)
TRS LSTR 2Y 01/17/2020	130	(26)	0.000%
TRS FET 2Y 01/17/2020	(392)	216	0.000%
TRS JP/5713 2Y 01/20/2020	4,900	10,997	0.016%

TRS IVZ 2Y 01/17/2020	(1,161)	964	0.001%
TRS SYNH 2Y 01/17/2020	139	605	0.001%
TRS DK/VWS 2Y 01/17/2020	(400)	(1,158)	(0.002%)
TRS CERS 2Y 01/17/2020	(251)	(20)	0.000%
TRS GOOGL 2Y 01/17/2020	60	2,835	0.004%
TRS TTEK 2Y 01/17/2020	179	(501)	(0.001%)
TRS FL 2Y 01/17/2020	46	195	0.000%
TRS BKU 2Y 01/17/2020	173	(317)	0.000%
TRS FAF 2Y 01/17/2020	(117)	282	0.000%
TRS IRTC 2Y 01/17/2020	(90)	(368)	(0.001%)
TRS OXM 2Y 01/17/2020	62	(87)	0.000%
TRS CASH 2Y 01/17/2020	(98)	20	0.000%
TRS DK/VWS 2Y 01/17/2020	(1,401)	(4,057)	(0.006%)
TRS NRG 2Y 01/17/2020	98	186	0.000%
TRS EE 2Y 01/17/2020	(481)	2,165	0.003%
TRS SEIC 2Y 01/17/2020	(446)	611	0.001%
TRS OMC 2Y 01/17/2020	143	(249)	0.000%
TRS REVG 2Y 01/17/2020	(746)	(37)	0.000%
TRS FRAC 2Y 01/17/2020	310	(50)	0.000%
TRS CSX 2Y 01/17/2020	(758)	(666)	(0.001%)
TRS ZS 2Y 01/17/2020	(1,000)	(520)	(0.001%)
TRS CMCSA 2Y 01/17/2020	3,231	(5,008)	(0.007%)
TRS DIN 2Y 01/17/2020	(51)	49	0.000%
TRS BMTC 2Y 01/17/2020	(726)	472	0.001%
TRS LEA 2Y 01/17/2020	20	(242)	0.000%
TRS TAP 2Y 01/17/2020	70	(178)	0.000%
TRS AIG 2Y 01/17/2020	2,000	(120)	0.000%
TRS DCI 2Y 01/17/2020	(319)	166	0.000%
TRS MSI 2Y 01/17/2020	5,046	18,418	0.027%
TRS VREX 2Y 01/17/2020	136	(182)	0.000%
TRS WETF 2Y 01/17/2020	(2,222)	(1,311)	(0.002%)
TRS YEXT 2Y 01/17/2020	(1,385)	1,731	0.003%
TRS KTOS 2Y 01/17/2020	(2,849)	(855)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,500	945	0.001%
TRS GBX 2Y 01/17/2020	323	291	0.000%
TRS VMC 2Y 01/17/2020	(505)	(121)	0.000%
TRS FLR 2Y 01/17/2020	(140)	(66)	0.000%
TRS TPCO 2Y 01/17/2020	1,728	86	0.000%
TRS INST 2Y 01/17/2020	(191)	955	0.001%
TRS UFS 2Y 01/17/2020	715	(1,587)	(0.002%)
TRS STX 2Y 01/17/2020	(4,700)	2,773	0.004%
TRS VEEV 2Y 01/17/2020	29	127	0.000%
TRS TEX 2Y 01/17/2020	47	14	0.000%
TRS GCP 2Y 01/17/2020	(680)	(408)	(0.001%)
TRS APTV 2Y 01/17/2020	(113)	175	0.000%
TRS FLR 2Y 01/17/2020	(360)	(169)	0.000%
TRS UAA 2Y 01/17/2020	(467)	(985)	(0.001%)
TRS IT/ENI 2Y 01/17/2020	(5,333)	(929)	(0.001%)
TRS CHRW 2Y 01/17/2020	152	184	0.000%
TRS TRTN 2Y 01/17/2020	(973)	4,145	0.006%
TRS ATKR 2Y 01/17/2020	304	143	0.000%
TRS AIR 2Y 01/17/2020	(95)	(455)	(0.001%)
TRS PBF 2Y 01/17/2020	724	(1,586)	(0.002%)
TRS MSM 2Y 01/17/2020	56	62	0.000%
TRS TBI 2Y 01/17/2020	559	(307)	0.000%
TRS BMI 2Y 01/17/2020	(137)	164	0.000%
TRS FFIV 2Y 01/17/2020	(2,021)	(11,661)	(0.017%)
TRS HDP 2Y 01/17/2020	(679)	496	0.001%
TRS JP/4911 2Y 01/20/2020	1,900	16,070	0.024%
TRS UVE 2Y 01/17/2020	261	861	0.001%
TRS COG 2Y 01/17/2020	254	241	0.000%
TRS FRAC 2Y 01/17/2020	1,761	(282)	0.000%
TRS WUBA 2Y 01/17/2020	1,000	2,300	0.003%
TRS SSP 2Y 01/17/2020	(747)	(172)	0.000%
TRS DE/SHL 2Y 01/17/2020	(3,459)	502	0.001%
TRS DE/DB1 2Y 01/17/2020	(622)	1,589	0.002%
TRS VICR 2Y 01/17/2020	(185)	1,138	0.002%
TRS RDN 2Y 01/17/2020	558	218	0.000%
TRS DK/NOVOB 2Y 01/17/2020	(5,268)	656	0.001%
TRS SWM 2Y 01/17/2020	160	(510)	(0.001%)
TRS NFLX 2Y 01/17/2020	332	7,895	0.012%
TRS WLL 2Y 01/17/2020	115	675	0.001%
TRS BLMN 2Y 01/17/2020	345	114	0.000%
TRS OGE 2Y 01/17/2020	385	(381)	(0.001%)
TRS JP/8802 2Y 01/20/2020	(15,900)	(6,855)	(0.010%)
TRS BBSI 2Y 01/17/2020	19	30	0.000%
TRS AKAM 2Y 01/17/2020	514	(581)	(0.001%)
TRS ATI 2Y 01/17/2020	(266)	(646)	(0.001%)
TRS CIT 2Y 01/17/2020	152	(251)	0.000%
TRS SE/NDA 2Y 01/17/2020	(77,193)	(2,259)	(0.003%)
TRS NOC 2Y 01/17/2020	103	654	0.001%
TRS DGX 2Y 01/17/2020	(281)	(79)	0.000%
TRS MHK 2Y 01/17/2020	(40)	462	0.001%
TRS POL 2Y 01/17/2020	384	23	0.000%
TRS GB/HTG 2Y 01/17/2020	(10,000)	1,043	0.002%
TRS VRTX 2Y 01/17/2020	512	8,673	0.013%
TRS LB 2Y 01/17/2020	(243)	(452)	(0.001%)
TRS GHC 2Y 01/17/2020	(69)	(773)	(0.001%)
TRS HY 2Y 01/17/2020	319	(1,212)	(0.002%)
TRS PRGS 2Y 01/17/2020	261	(1,660)	(0.002%)
TRS WNC 2Y 01/17/2020	358	(265)	0.000%
TRS NEOG 2Y 01/17/2020	(70)	1,520	0.002%
TRS RPD 2Y 01/17/2020	(170)	(184)	0.000%
TRS GM 2Y 01/17/2020	(6,787)	9,162	0.014%
TRS FITB 2Y 01/17/2020	314	(251)	0.000%
TRS KSS 2Y 01/17/2020	140	(659)	(0.001%)
TRS SSB 2Y 01/17/2020	(33)	(3)	0.000%
TRS NL/ABN 2Y 01/17/2020	7,573	(1,495)	(0.002%)
TRS HCC 2Y 01/17/2020	318	356	0.001%
TRS HCC 2Y 01/17/2020	132	148	0.000%

TRS INTC 2Y 01/17/2020	(2,229)	(637)	(0.001%)
TRS UHS 2Y 01/17/2020	(142)	(257)	0.000%
TRS FR/BIM 2Y 01/17/2020	2,959	(13,055)	(0.019%)
TRS DE/ADS 2Y 01/17/2020	635	1,991	0.003%
TRS UAL 2Y 01/17/2020	41	(45)	0.000%
TRS MKC 2Y 01/17/2020	(4,092)	3,765	0.006%
TRS SSB 2Y 01/17/2020	(349)	(35)	0.000%
TRS XOYO 2Y 01/17/2020	53	339	0.001%
TRS XRAY 2Y 01/17/2020	4	(1)	0.000%
TRS MRC 2Y 01/17/2020	(1,490)	730	0.001%
TRS TRMB 2Y 01/17/2020	(145)	15	0.000%
TRS TSE 2Y 01/17/2020	516	1,187	0.002%
TRS CB 2Y 01/17/2020	4,120	(19,364)	(0.029%)
TRS BCO 2Y 01/17/2020	(364)	237	0.000%
TRS KLIC 2Y 01/17/2020	(3,500)	4,025	0.006%
TRS HDS 2Y 01/17/2020	94	92	0.000%
TRS COL 2Y 01/17/2020	800	696	0.001%
TRS BSIG 2Y 01/17/2020	1,755	(439)	(0.001%)
TRS CERS 2Y 01/17/2020	(485)	(39)	0.000%
TRS TTEC 2Y 01/17/2020	(186)	(326)	0.000%
TRS HLX 2Y 01/17/2020	(1,128)	(902)	(0.001%)
TRS UHAL 2Y 01/17/2020	(43)	(65)	0.000%
TRS ABC 2Y 01/17/2020	(925)	(5,051)	(0.007%)
TRS NPO 2Y 01/17/2020	(69)	252	0.000%
TRS LEA 2Y 01/17/2020	24	(290)	0.000%
TRS SND 2Y 01/17/2020	(20,000)	14,400	0.021%
TRS CIR 2Y 01/17/2020	(249)	(239)	0.000%
TRS CVNA 2Y 01/17/2020	1,000	(1,180)	(0.002%)
TRS EAT 2Y 01/17/2020	193	(423)	(0.001%)
TRS JP/9020 2Y 01/20/2020	(2,400)	(2,112)	(0.003%)
TRS COG 2Y 01/17/2020	(198)	(188)	0.000%
TRS UEIC 2Y 01/17/2020	(164)	107	0.000%
TRS NEU 2Y 01/17/2020	(40)	(258)	0.000%
TRS INTC 2Y 01/17/2020	(1,000)	(1,870)	(0.003%)
TRS JNPR 2Y 01/17/2020	8,686	17,111	0.025%
TRS DRQ 2Y 01/17/2020	(206)	(659)	(0.001%)
TRS PAH 2Y 01/17/2020	628	(207)	0.000%
TRS SE/EPID 2Y 01/17/2020	7,262	3,589	0.005%
TRS FFIV 2Y 01/17/2020	92	531	0.001%
TRS JCOM 2Y 01/17/2020	474	555	0.001%
TRS NPK 2Y 01/17/2020	31	98	0.000%
TRS USNA 2Y 01/17/2020	20	(68)	0.000%
TRS BE/KBC 2Y 01/17/2020	15,144	(28,828)	(0.043%)
TRS HAIN 2Y 01/17/2020	(586)	82	0.000%
TRS NRG 2Y 01/17/2020	158	300	0.000%
TRS FND 2Y 01/17/2020	(773)	3,409	0.005%
TRS VAC 2Y 01/17/2020	(107)	221	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	(1,530)	(0.002%)
TRS MEI 2Y 01/17/2020	(384)	634	0.001%
TRS GB/HSBA 2Y 01/17/2020	(5,170)	(970)	(0.001%)
TRS PAHC 2Y 01/17/2020	160	(72)	0.000%
TRS CKH 2Y 01/17/2020	(46)	(17)	0.000%
TRS MCD 2Y 01/17/2020	601	5,499	0.008%
TRS SQ 2Y 01/17/2020	(108)	(1,312)	(0.002%)
TRS INST 2Y 01/17/2020	(374)	1,870	0.003%
TRS ZBRA 2Y 01/17/2020	53	63	0.000%
TRS AAN 2Y 01/17/2020	170	515	0.001%
TRS FICO 2Y 01/17/2020	132	(752)	(0.001%)
TRS DVMT 2Y 01/17/2020	14	(3)	0.000%
TRS NI 2Y 01/17/2020	(1,343)	1,088	0.002%
TRS RCM 2Y 01/17/2020	(531)	(372)	(0.001%)
TRS VRTS 2Y 01/17/2020	(192)	1,056	0.002%
TRS AEO 2Y 01/17/2020	(1,500)	(2,070)	(0.003%)
TRS VSAT 2Y 01/17/2020	(118)	(35)	0.000%
TRS MXIM 2Y 01/17/2020	1,000	(870)	(0.001%)
TRS ACGL 2Y 01/17/2020	(522)	193	0.000%
TRS AAN 2Y 01/17/2020	601	1,821	0.003%
TRS WOR 2Y 01/17/2020	49	(89)	0.000%
TRS JP/2371 2Y 01/20/2020	(2,000)	(1,426)	(0.002%)
TRS JJOFF 2Y 01/17/2020	1,000	630	0.001%
TRS DE/FRE 2Y 01/17/2020	1,145	585	0.001%
TRS HAIN 2Y 01/17/2020	(530)	74	0.000%
TRS ISBC 2Y 01/17/2020	1,283	(475)	(0.001%)
TRS HSIC 2Y 01/17/2020	(3,115)	(1,994)	(0.003%)
TRS UFS 2Y 01/17/2020	191	(424)	(0.001%)
TRS PAYC 2Y 01/17/2020	135	(269)	0.000%
TRS COG 2Y 01/17/2020	359	341	0.001%
TRS DE/SRT3 2Y 01/17/2020	500	(4,122)	(0.006%)
TRS CRAY 2Y 01/17/2020	(100)	150	0.000%
TRS CIR 2Y 01/17/2020	(169)	(162)	0.000%
TRS M 2Y 01/17/2020	(700)	301	0.000%
TRS CI 2Y 01/17/2020	82	854	0.001%
TRS KAR 2Y 01/17/2020	113	(342)	(0.001%)
TRS ABM 2Y 01/17/2020	(287)	649	0.001%
TRS CMS 2Y 01/17/2020	218	(283)	0.000%
TRS EXPD 2Y 01/17/2020	(4,979)	1,245	0.002%
TRS FCNCA 2Y 01/17/2020	7	(72)	0.000%
TRS NI 2Y 01/17/2020	(283)	229	0.000%
TRS ADI 2Y 01/17/2020	(1,300)	(1,495)	(0.002%)
TRS CTB 2Y 01/17/2020	(323)	711	0.001%
TRS CFG 2Y 01/17/2020	(5,344)	7,054	0.010%
TRS MHK 2Y 01/17/2020	(21)	243	0.000%
TRS TSCO 2Y 01/17/2020	(77)	(246)	0.000%
TRS FR/ING 2Y 01/17/2020	(1,503)	(6,631)	(0.010%)
TRS MHK 2Y 01/17/2020	(55)	636	0.001%
TRS MPC 2Y 01/17/2020	(2,380)	9,163	0.014%
TRS ATSG 2Y 01/17/2020	(892)	758	0.001%
TRS VCRA 2Y 01/17/2020	(750)	(2,310)	(0.003%)
TRS PANW 2Y 01/17/2020	(11)	74	0.000%
TRS RDN 2Y 01/17/2020	1,196	466	0.001%

TRS QRTEA 2Y 01/17/2020	6	2	0.000%
TRS WLK 2Y 01/17/2020	63	(169)	0.000%
TRS KRA 2Y 01/17/2020	289	75	0.000%
TRS RRC 2Y 01/17/2020	543	510	0.001%
TRS JNJ 2Y 01/17/2020	(1,348)	2,413	0.004%
TRS MANT 2Y 01/17/2020	(682)	1,923	0.003%
TRS IT 2Y 01/17/2020	(247)	(1,250)	(0.002%)
TRS ALE 2Y 01/17/2020	(162)	235	0.000%
TRS LEA 2Y 01/17/2020	26	(315)	0.000%
TRS MLM 2Y 01/17/2020	(399)	4,445	0.007%
TRS FR/RXL 2Y 01/17/2020	12,715	2,658	0.004%
TRS TWOU 2Y 01/17/2020	(148)	556	0.001%
TRS GWW 2Y 01/17/2020	(797)	(4,607)	(0.007%)
TRS JP/5713 2Y 01/20/2020	1,800	4,040	0.006%
TRS IOSP 2Y 01/17/2020	183	183	0.000%
TRS RRC 2Y 01/17/2020	474	446	0.001%
TRS EMN 2Y 01/17/2020	83	(158)	0.000%
TRS UFS 2Y 01/17/2020	39	(87)	0.000%
TRS TNC 2Y 01/17/2020	89	58	0.000%
TRS M 2Y 01/17/2020	(1,000)	430	0.001%
TRS RMD 2Y 01/17/2020	26	67	0.000%
TRS NOC 2Y 01/17/2020	12	76	0.000%
TRS MB 2Y 01/17/2020	(79)	(51)	0.000%
TRS GB/INF 2Y 01/17/2020	(15,657)	(5,956)	(0.009%)
TRS MRO 2Y 01/17/2020	814	1,962	0.003%
TRS MDRX 2Y 01/17/2020	292	(82)	0.000%
TRS MA 2Y 01/17/2020	400	2,456	0.004%
TRS ZGNX 2Y 01/17/2020	(76)	(84)	0.000%
TRS EGBN 2Y 01/17/2020	(83)	178	0.000%
TRS LAUR 2Y 01/17/2020	(868)	95	0.000%
TRS SYKE 2Y 01/17/2020	70	11	0.000%
TRS AXL 2Y 01/17/2020	1,533	(1,196)	(0.002%)
TRS ATRC 2Y 01/17/2020	162	285	0.000%
TRS FHB 2Y 01/17/2020	(553)	487	0.001%
TRS EME 2Y 01/17/2020	37	(54)	0.000%
TRS ES 2Y 01/17/2020	(95)	221	0.000%
TRS JP/2371 2Y 01/20/2020	(1,400)	(998)	(0.001%)
TRS TGI 2Y 01/17/2020	(130)	(52)	0.000%
TRS LLL 2Y 01/17/2020	754	(3,144)	(0.005%)
TRS LFUS 2Y 01/17/2020	(13)	260	0.000%
TRS CPB 2Y 01/17/2020	108	(468)	(0.001%)
TRS PRA 2Y 01/17/2020	(147)	221	0.000%
TRS CEF 2Y 01/17/2020	1,500	75	0.000%
TRS TCEHY 2Y 01/17/2020	2,000	820	0.001%
TRS FRPT 2Y 01/17/2020	(1,197)	(838)	(0.001%)
TRS JP/3382 2Y 01/20/2020	1,300	686	0.001%
TRS G 2Y 01/17/2020	(268)	(83)	0.000%
TRS TBBK 2Y 01/17/2020	3,846	(1,423)	(0.002%)
TRS SAH 2Y 01/17/2020	(806)	1,773	0.003%
TRS WDR 2Y 01/17/2020	299	179	0.000%
TRS XEL 2Y 01/17/2020	86	(101)	0.000%
TRS GEF 2Y 01/17/2020	6	(20)	0.000%
TRS OLLI 2Y 01/17/2020	(2)	(12)	0.000%
TRS MU 2Y 01/17/2020	(4,000)	414	0.001%
TRS NBL 2Y 01/17/2020	(897)	(1,310)	(0.002%)
TRS MMM 2Y 01/17/2020	(460)	(543)	(0.001%)
TRS ED 2Y 01/17/2020	(387)	1,610	0.002%
TRS HE 2Y 01/17/2020	263	0	0.000%
TRS NVRO 2Y 01/17/2020	(162)	91	0.000%
TRS NO/YAR 2Y 01/17/2020	3,872	10,609	0.016%
TRS CA/KL 2Y 01/17/2020	1,000	557	0.001%
TRS NOC 2Y 01/17/2020	55	349	0.001%
TRS KOP 2Y 01/17/2020	(857)	1,328	0.002%
TRS CH/CSGN 2Y 01/17/2020	(50,339)	(10,259)	(0.015%)
TRS WSO 2Y 01/17/2020	(47)	211	0.000%
TRS TUSK 2Y 01/17/2020	190	253	0.000%
TRS ATSG 2Y 01/17/2020	(254)	216	0.000%
TRS RRR 2Y 01/17/2020	161	(270)	0.000%
TRS UAL 2Y 01/17/2020	71	(78)	0.000%
TRS KR 2Y 01/17/2020	6,766	908	0.001%
TRS JBLU 2Y 01/17/2020	363	(102)	0.000%
TRS WBA 2Y 01/17/2020	(1,010)	(2,475)	(0.004%)
TRS CATM 2Y 01/17/2020	190	82	0.000%
TRS AVAV 2Y 01/17/2020	(153)	711	0.001%
TRS TCEHY 2Y 01/17/2020	1,000	410	0.001%
TRS TSCO 2Y 01/17/2020	(30)	(96)	0.000%
TRS APH 2Y 01/17/2020	4,224	(9,166)	(0.014%)
TRS UTX 2Y 01/17/2020	(677)	(1,388)	(0.002%)
TRS PINC 2Y 01/17/2020	118	283	0.000%
TRS URI 2Y 01/17/2020	2	(3)	0.000%
TRS CMC 2Y 01/17/2020	(942)	725	0.001%
TRS CROX 2Y 01/17/2020	257	(108)	0.000%
TRS FCX 2Y 01/17/2020	305	61	0.000%
TRS BRK/B 2Y 01/17/2020	(1,694)	3,693	0.005%
TRS XOXO 2Y 01/17/2020	103	659	0.001%
TRS MGEE 2Y 01/17/2020	(546)	2,239	0.003%
TRS EXPD 2Y 01/17/2020	120	(30)	0.000%
TRS SEE 2Y 01/17/2020	(57)	105	0.000%
TRS FTNT 2Y 01/17/2020	490	2,009	0.003%
TRS VOYA 2Y 01/17/2020	40	43	0.000%
TRS HLF 2Y 01/17/2020	147	(82)	0.000%
TRS TREE 2Y 01/17/2020	(78)	(273)	0.000%
TRS CB 2Y 01/17/2020	650	(3,055)	(0.005%)
TRS SBH 2Y 01/17/2020	451	167	0.000%
TRS HUBB 2Y 01/17/2020	1,482	(459)	(0.001%)
TRS AAON 2Y 01/17/2020	(107)	289	0.000%
TRS FNSR 2Y 01/17/2020	(733)	(103)	0.000%
TRS ALSN 2Y 01/17/2020	81	19	0.000%
TRS AL 2Y 01/17/2020	(144)	(50)	0.000%
TRS TWI 2Y 01/17/2020	(3,508)	(281)	0.000%

TRS FTV 2Y 01/17/2020	2,342	(6,839)	(0.010%)
TRS PDCE 2Y 01/17/2020	345	414	0.001%
TRS PGC 2Y 01/17/2020	153	(187)	0.000%
TRS UBSI 2Y 01/17/2020	(277)	485	0.001%
TRS KEY 2Y 01/17/2020	621	19	0.000%
TRS XEC 2Y 01/17/2020	(106)	(187)	0.000%
TRS GSBC 2Y 01/17/2020	734	(1,541)	(0.002%)
TRS EV 2Y 01/17/2020	(498)	(105)	0.000%
TRS CTL 2Y 01/17/2020	470	(743)	(0.001%)
TRS IVZ 2Y 01/17/2020	(519)	431	0.001%
TRS BMCH 2Y 01/17/2020	1,981	(5,448)	(0.008%)
TRS WDFC 2Y 01/17/2020	(8)	4	0.000%
TRS PANW 2Y 01/17/2020	(24)	162	0.000%
TRS VMC 2Y 01/17/2020	(40)	(10)	0.000%
TRS CAG 2Y 01/17/2020	1,032	(4,355)	(0.006%)

Total Swap Contracts (76,097)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
AMSTERDAM IDX FUT 10/18	2	10/19/2018	255,175	2,537	0.378%
BJZ8 10YR MINI JGB FUT DEC 18	24	12/12/2018	3,170,146	(59,623)	4.698%
DAX INDEX FUT 12/18	1	12/21/2018	355,325	2,727	0.527%
FTSE 100 IDX FUT 12/18	24	12/21/2018	2,341,910	44,462	3.471%
G Z8 LONG GILT FUT DEC 18	9	12/27/2018	1,418,707	(1,972)	2.102%
HANG SENG IDX FUT OCT18 FUT 10/18	2	10/30/2018	356,103	1,265	0.528%
MSCI EMG MKT FUT 12/18	4	12/21/2018	209,940	2,564	0.311%
OMXS30 IND FUT 10/18	52	10/19/2018	967,898	814	1.434%
RXZ8 EURO BUND FUTURE DEC 18	10	12/6/2018	1,843,630	(10,692)	2.732%
S&P500 EMINI FUT 12/18	(11)	12/21/2018	(1,605,450)	(796)	(2.379%)
SPI 200 FUT 12/18	1	12/20/2018	111,934	157	0.166%
TOPIX INDX FUT 12/18	2	12/13/2018	319,926	15,103	0.474%
TYZ8 UST 10YR FUT DEC 18	26	12/19/2018	3,088,313	(22,349)	4.577%
UBZ8 EURO BUXL 30Y FUT DEC 18	8	12/6/2018	1,619,153	(20,086)	2.399%
USZ8 UST 30YR FUT DEC 18	(14)	12/19/2018	(1,967,000)	1,707	(2.915%)

Total Futures Contracts (44,182)

NET ASSETS 67,479,492

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares 9.90

(\$58,140,601 / 5,871,047 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares 9.89

(\$9,338,892 / 943,809 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 Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan 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 Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan 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.