

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	396,131	0.639%
AGILE GROUP HOLDINGS LTD	8.5	7/18/21	400,000	407,120	0.657%
AGILITI TL B-DD 1L BANKDEBT	5.45	10/18/25	105,000	101,325	0.164%
AKBANK TAS	4	1/24/20	200,000	196,993	0.318%
ALS Queensland			38,450	183,712	0.296%
ALTRA INDUSTRIAL MOTION TL B 1L BANKDEBT	4.52	10/1/25	205,000	194,238	0.313%
Anaplan			408	10,828	0.017%
ARCONIC INC	5.4	4/15/21	200,000	202,750	0.327%
ARCONIC INC	6.15	8/15/20	200,000	205,960	0.332%
ARDAGH PKG FIN/HLDGS USA 144A	4.63	5/15/23	250,000	237,188	0.383%
ARDAGH PKG FIN/HLDGS USA 144A	7.25	5/15/24	200,000	198,750	0.321%
ASSURANT INC CVT SER D 6.50 3/21			2,200	216,161	0.349%
ASURION LLC TL B2 2L BANKDEBT	9.02	8/4/25	570,000	562,522	0.908%
BIM Birlesik Magazalar			7,000	115,063	0.186%
Bloom Energy			932	9,301	0.015%
CARAUSTAR INDUSTRIES INC TL 1L BANKDEBT	8.3	3/14/22	200,000	198,000	0.320%
Carvana			100	3,271	0.005%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	450,000	450,000	0.726%
Collier Creek Holdings			4,339	43,564	0.070%
CSC HOLDINGS LLC 144A	10.88	10/15/25	300,000	337,620	0.545%
CTRIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	500,000	483,910	0.781%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	6.27	7/7/22	200,000	197,250	0.318%
DJO FINCO INC/DJO FINANC 144A	8.13	6/15/21	400,000	410,500	0.662%
DTE ENERGY CO CVT 6.5% 10/19			7,000	364,492	0.588%
EDELMAN FINANCIAL CENTER TL 1L BANKDEBT	9.19	7/21/25	225,000	216,160	0.349%
EDELMAN FINANCIAL CENTER TL 2L BANKDEBT	9.19	7/20/26	300,000	285,000	0.460%
Elanco Animal Health			530	16,711	0.027%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	90,000	90,476	0.146%
Elastic			23	1,644	0.003%
ENBRIDGE INC	6	1/15/77	250,000	221,875	0.358%
Eventbrite			298	8,287	0.013%
Evo Payments			255	6,291	0.010%
Farfetch			285	5,047	0.008%
GAMESTOP CORP 144A	5.5	10/1/19	150,000	149,438	0.241%
GAMESTOP CORP 144A	6.75	3/15/21	325,000	324,188	0.523%
GCI LIBERTY INC CB 1.75% 09/46 144A	1.75	9/30/46	250,000	245,153	0.396%
GETTY IMAGES INC TL B 1L BANKDEBT	6.02	10/18/19	298,413	289,460	0.467%
Goosehead Insurance			544	14,302	0.023%
Grupo Mexico			87,000	179,607	0.290%
Guardant Health			269	10,112	0.016%
HCA HOLDINGS INC	6.25	2/15/21	750,000	766,875	1.238%
INTL FLAVORS & FRAGRANCES CVT 6% 09/21			4,708	240,413	0.388%
K-MAC HOLDINGS CORP TL 2L BANKDEBT	9.25	3/16/26	180,000	170,100	0.275%
Knorr-Bremse			544	49,003	0.079%
Largan Precision			1,000	104,345	0.168%
LIONS GATE CAPITAL HOLD TL B 1L BANKDEBT	4.77	3/24/25	342,413	328,932	0.531%
MARRIOTT OWNER RESORTS TL B 1L BANKDEBT	4.77	8/29/25	240,000	234,000	0.378%
MATCH GROUP INC	6.38	6/1/24	50,000	50,688	0.082%
MEDPLAST HOLDINGS INC TL 1L BANKDEBT	6.55	7/2/25	310,000	304,963	0.492%
Mercari			200	3,339	0.005%
MICROCHIP TECHNOLOGY TL 1L BANKDEBT	4.53	5/29/25	284,865	269,434	0.435%
Moneta Money Bank			26,200	84,531	0.136%
MTN MAURITIUS INVSTMENTS	5.37	2/13/22	200,000	194,965	0.315%
NBCUNIVERSAL ENTERPRISE 144A	5.25	6/19/67	200,000	202,000	0.326%
NEP GROUP TL B1L BANKDEBT	5.77	10/20/25	385,000	367,918	0.594%
NETFLIX INC 144A	5.88	11/15/28	195,000	189,150	0.305%
NIELSEN CO LUX SARL/THE 144A	5.5	10/1/21	400,000	397,500	0.641%
NUSTAR LOGISTICS LP	4.8	9/1/20	200,000	196,000	0.316%
NUSTAR LOGISTICS LP PFD 9.170310	9.17	1/15/43	13,000	309,920	0.500%
OTP Bank			4,000	161,652	0.261%
Persol Holdings			3,500	51,917	0.084%
PETROBRAS GLOBAL FINANCE	7.25	3/17/44	200,000	197,727	0.319%
PKO Bank Polski			10,100	106,692	0.172%
Pluralsight			538	12,670	0.020%
PRESS GANEY HOLDINGS INC TL 1L BANKDEBT	5.27	10/23/23	327,494	313,985	0.507%

Principia Biopharma				188	5,149	0.008%
Recruit Holdings				1,200	28,990	0.047%
REI - SECURITY LENDING COLLATERAL				58,790	587,902	0.949%
RESOLUTE ENERGY CORP	8.5	5/1/20		200,000	198,000	0.320%
SEDGWICK CMS INC TL B 1L BANKDEBT	5.84	12/31/25		150,000	142,938	0.231%
SEMPRA ENERGY CVT 6.00% A 1/21				1,600	153,847	0.248%
SEMPRA ENERGY CVT 6.75% B 7/21				500	47,306	0.076%
Sensirion Holding				412	17,755	0.029%
Sentinel Energy Services				28,029	288,699	0.466%
SERBIA	5.88	2/8/28		23,000,000	241,166	0.389%
SHIMAO PPTY HLDNG LTD	8.38	2/10/22		400,000	416,375	0.672%
Shiseido				1,200	75,154	0.121%
Shriram Transport Finance				6,000	106,341	0.172%
SI-BONE				193	4,032	0.007%
SIXSIGMA NETWORKS MEXICO 144A	7.5	5/2/25		200,000	190,500	0.307%
Softbank				5,000	61,950	0.100%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24		300,000	319,500	0.516%
TACALA TL 2L BANKDEBT	9.52	1/30/26		285,000	272,888	0.440%
TEVA PHARMACEUTICALS NE	1.7	7/19/19		300,000	295,500	0.477%
TEVA PHARMACEUTICALS NE	2.2	7/21/21		200,000	184,273	0.297%
TEVA PHARMA FIN IV LLC	2.25	3/18/20		700,000	678,150	1.094%
TRANSCANADA TRUST	5.88	8/15/76		350,000	327,688	0.529%
TRANS UNION LLC TL B4 1L BANKDEBT	4.52	6/19/25		417,900	402,229	0.649%
TRAVELPORT CORP FIN 144A	6	3/15/26		335,000	337,513	0.545%
TRP Dynamic Global Bd - I				768,243	7,290,626	11.765%
TRP Government Reserve	2.45			9,172,391	9,172,391	14.802%
TRP Ultra Short-Term Bond - I				4,752,435	23,762,175	38.346%
TURKIYE GARANTI BANKASI	4.75	10/17/19		200,000	198,090	0.320%
UBER TECHNOLOGIES INC TL 1L BANKDEBT	6.39	4/4/25		398,000	387,055	0.625%
UNITYMEDIA HESSEN / NRW 144A	5	1/15/25		200,000	195,470	0.315%
UNITYMEDIA KABELBW GMBH 144A	6.13	1/15/25		200,000	200,250	0.323%
UNIVERSAL HOSPITAL SERVI	7.63	8/15/20		200,000	199,000	0.321%
Upwork				411	7,443	0.012%
VALE OVERSEAS LIMITED	4.38	1/11/22		300,000	306,000	0.494%
YANLORD LAND HK CO LTD	6.75	4/23/23		400,000	393,179	0.634%
Yume No Machi Souzou linkai				3,000	34,914	0.056%

Total Investments in Securities **60,629,548**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	TRY	2,254,000	USD	(415,123)	01/31/2019	3,109	0.005%
BARCLAYS	USD	1,090,877	SEK	(9,852,000)	01/31/2019	(23,595)	-0.038%
BARCLAYS	USD	123,709	SEK	(1,119,000)	01/31/2019	(2,874)	-0.005%
BARCLAYS	USD	136,271	ZAR	(1,896,000)	01/31/2019	4,993	0.008%
BNP PARIBAS SECURITIES CORP	USD	609,114	MXN	(12,320,000)	01/31/2019	(14,643)	-0.024%
BNP PARIBAS SECURITIES CORP	ZAR	1,160,000	USD	(82,602)	01/31/2019	(2,284)	-0.004%
BNP PARIBAS SECURITIES CORP	MXN	12,000,000	USD	(590,225)	02/22/2019	15,329	0.025%
JP MORGAN CHASE BANK	TRY	950,000	USD	(177,210)	01/31/2019	(937)	-0.002%
JP MORGAN CHASE BANK	USD	231,480	SEK	(2,072,000)	01/31/2019	(2,908)	-0.005%
HSBC SECURITIES INC	TRY	484,000	USD	(88,863)	01/31/2019	944	0.002%
HSBC SECURITIES INC	TRY	734,000	USD	(133,753)	01/31/2019	2,441	0.004%
HSBC SECURITIES INC	USD	175,697	EUR	(154,000)	01/31/2019	(1,219)	-0.002%
HSBC SECURITIES INC	USD	114,399	MXN	(2,368,000)	01/31/2019	(5,492)	-0.009%
MORGAN STANLEY & COMPANY LLC	USD	488,222	EUR	(430,000)	01/31/2019	(5,764)	-0.009%
MORGAN STANLEY & COMPANY LLC	USD	280,372	SEK	(2,504,000)	01/31/2019	(2,884)	-0.005%
STATE STREET GLOBAL MARKETS LLC	MXN	12,000,000	USD	(581,890)	01/31/2019	25,665	0.041%
STATE STREET GLOBAL MARKETS LLC	MXN	8,576,000	USD	(414,784)	01/31/2019	19,416	0.031%
STATE STREET GLOBAL MARKETS LLC	MXN	971,000	USD	(49,113)	01/31/2019	48	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	62,429	CHF	(62,000)	01/31/2019	(830)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	181,503	CHF	(180,000)	01/31/2019	(2,152)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	135,354	CHF	(133,000)	01/31/2019	(346)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	97,477	EUR	(85,000)	01/31/2019	(171)	0.000%
STATE STREET GLOBAL MARKETS LLC	ZAR	1,699,000	USD	(117,911)	01/31/2019	(273)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	579,672	MXN	(12,000,000)	02/22/2019	(25,883)	-0.042%
UBS SECURITIES LLC	USD	697,939	CHF	(692,000)	01/31/2019	(8,111)	-0.013%

Total Forward Currency Exchange Contracts **(28,420)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
ALB 1/19 P80	80.00	1/18/2019	4,500	19,575	0.032%
BKLN 4/19 P22	22.00	4/18/2019	30,000	24,000	0.039%

CVNA 2/19 P60	60.00	2/15/2019	(900)	(24,525)	(0.040%)
HYG 2/19 P78	78.00	2/15/2019	(7,500)	(4,050)	(0.007%)
HYG 3/19 P79	79.00	3/15/2019	20,000	22,200	0.036%
KSS 1/19 P52.5	52.50	1/18/2019	6,500	975	0.002%
M 1/19 P20	20.00	1/18/2019	16,000	480	0.001%
MTCH 1/19 P28	28.00	1/18/2019	100	5	0.000%
PSEC 1/20 P5	5.00	1/17/2020	31,800	10,335	0.017%
ROK 1/19 P145	145.00	1/18/2019	3,500	8,575	0.014%
SPX 1/19 P2400	2,400.00	1/18/2019	(1,800)	(38,610)	(0.062%)
SPX 2/19 P2200	2,200.00	2/15/2019	(600)	(7,800)	(0.013%)
SPX 3/19 C2800	2,800.00	3/15/2019	(1,000)	(7,000)	(0.011%)
SPX 3/19 P2050	2,050.00	3/15/2019	(1,600)	(16,640)	(0.027%)
SPY 3/19 P235	235.00	3/15/2019	6,000	29,310	0.047%
TEVA 1/20 P12.5	12.50	1/17/2020	10,100	13,383	0.022%
TEVA 1/20 P15	15.00	1/17/2020	7,600	17,898	0.029%
TEVA 1/21 P15	15.00	1/15/2021	1,700	5,083	0.008%
USG9C 145 UST CALL OPT FUT FEB 19	145.00	1/25/2019	(4,100,000)	(70,469)	(0.114%)
USG9P 143 UST PUT OPT FUT FEB 19	143.00	1/25/2019	(4,100,000)	(10,250)	(0.017%)

Total Options (27,525)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
STENA AB CDS 06/20/2021	(100,000)	(2,366)	(0.004%)
TRS ES/BBVA 2Y 01/17/2020	(44,981)	3,633	0.006%
TRS BF/B 2Y 01/17/2020	(111)	(188)	0.000%
TRS HE 2Y 01/17/2020	225	(221)	0.000%
TRS FFIN 2Y 01/17/2020	(581)	447	0.001%
TRS AMZN 2Y 01/17/2020	30	(568)	(0.001%)
TRS ANF 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS AMCX 2Y 01/17/2020	142	(53)	0.000%
TRS TIF 2Y 01/17/2020	(40)	7	0.000%
TRS ITGR 2Y 01/17/2020	97	(416)	(0.001%)
TRS KTOS 2Y 01/17/2020	(541)	(108)	0.000%
TRS THC 2Y 01/17/2020	268	(713)	(0.001%)
TRS RDN 2Y 01/17/2020	614	178	0.000%
TRS EXAS 2Y 01/17/2020	1,887	(7,567)	(0.012%)
TRS SFLY 2Y 01/17/2020	(676)	311	0.001%
TRS FIVE 2Y 01/17/2020	(59)	(317)	(0.001%)
TRS BLDR 2Y 01/17/2020	272	8	0.000%
TRS ADTN 2Y 01/17/2020	(425)	94	0.000%
TRS IRTC 2Y 01/17/2020	(135)	(404)	(0.001%)
TRS STE 2Y 01/17/2020	204	(755)	(0.001%)
TRS CNC 2Y 01/17/2020	130	(796)	(0.001%)
TRS SITE 2Y 01/17/2020	(79)	40	0.000%
TRS AAP 2Y 01/17/2020	99	(137)	0.000%
TRS MLM 2Y 01/17/2020	(22)	83	0.000%
TRS ATR 2Y 01/17/2020	(233)	1,065	0.002%
TRS SIG 2Y 01/17/2020	134	38	0.000%
TRS CWEN/A 2Y 01/17/2020	1,147	(390)	(0.001%)
TRS MLM 2Y 01/17/2020	(24)	90	0.000%
TRS EFII 2Y 01/17/2020	537	(344)	(0.001%)
TRS VRAY 2Y 01/17/2020	(457)	(32)	0.000%
TRS GDEN 2Y 01/17/2020	(83)	33	0.000%
TRS AYR 2Y 01/17/2020	(418)	(84)	0.000%
TRS AXS 2Y 01/17/2020	24	(5)	0.000%
TRS HDS 2Y 01/17/2020	1,025	1,056	0.002%
TRS M 2Y 01/17/2020	(700)	350	0.001%
TRS SE/EPID 2Y 01/17/2020	4,140	1,999	0.003%
TRS WCG 2Y 01/17/2020	126	(108)	0.000%
TRS FR/BIM 2Y 01/17/2020	1,037	(2,257)	(0.004%)
TRS BF/B 2Y 01/17/2020	(107)	(181)	0.000%
TRS HAS 2Y 01/17/2020	(764)	1,788	0.003%
TRS SQ 2Y 01/17/2020	(281)	711	0.001%
TRS WDFC 2Y 01/17/2020	(46)	(403)	(0.001%)
TRS NEU 2Y 01/17/2020	(10)	(302)	0.000%
TRS TG 2Y 01/17/2020	303	261	0.000%
TRS HQY 2Y 01/17/2020	(67)	(1)	0.000%
TRS LPLA 2Y 01/17/2020	169	492	0.001%
TRS ANAT 2Y 01/17/2020	83	543	0.001%
TRS CNSZ/000089 2Y 01/17/2020	54,000	559	0.001%
TRS ATRC 2Y 01/17/2020	91	115	0.000%
TRS IBTX 2Y 01/17/2020	(155)	450	0.001%
TRS GRUB 2Y 01/17/2020	(107)	(98)	0.000%
TRS EXTN 2Y 01/17/2020	230	(416)	(0.001%)
TRS HMSY 2Y 01/17/2020	128	(177)	0.000%
TRS IT 2Y 01/17/2020	(32)	176	0.000%
TRS JP/6806 2Y 01/20/2020	(700)	575	0.001%
TRS FBP 2Y 01/17/2020	708	170	0.000%
TRS FND 2Y 01/17/2020	(2,000)	700	0.001%
TRS EIGI 2Y 01/17/2020	813	(390)	(0.001%)
TRS NCOM 2Y 01/17/2020	(46)	(19)	0.000%
TRS UHAL 2Y 01/17/2020	(28)	404	0.001%
TRS EXLS 2Y 01/17/2020	(117)	67	0.000%
TRS NOC 2Y 01/17/2020	24	(296)	0.000%
TRS SPN 2Y 01/17/2020	1,495	(777)	(0.001%)
TRS NEE 2Y 01/17/2020	1,000	(1,830)	(0.003%)
TRS MBI 2Y 01/17/2020	407	(49)	0.000%
TRS AMP 2Y 01/17/2020	1,350	(5,792)	(0.009%)
TRS NOV 2Y 01/17/2020	(2,641)	(594)	(0.001%)
TRS BCC 2Y 01/17/2020	245	164	0.000%
TRS WDC 2Y 01/17/2020	106	(136)	0.000%

TRS LNN 2Y 01/17/2020	(50)	(42)	0.000%
TRS ALE 2Y 01/17/2020	(198)	358	0.001%
TRS BPOP 2Y 01/17/2020	76	(125)	0.000%
TRS DE/O2D 2Y 01/17/2020	43,034	(6,515)	(0.011%)
TRS HUN 2Y 01/17/2020	1,653	1,769	0.003%
TRS MDP 2Y 01/17/2020	(54)	(2)	0.000%
TRS ZTS 2Y 01/17/2020	(6,107)	(3,664)	(0.006%)
TRS PE 2Y 01/17/2020	(1,031)	165	0.000%
TRS PSMT 2Y 01/17/2020	(89)	258	0.000%
TRS MTD 2Y 01/17/2020	(12)	81	0.000%
TRS ORA 2Y 01/17/2020	(143)	(146)	0.000%
TRS OI 2Y 01/17/2020	140	88	0.000%
TRS CIR 2Y 01/17/2020	(165)	762	0.001%
TRS PNW 2Y 01/17/2020	71	(229)	0.000%
TRS COP 2Y 01/17/2020	(2,383)	1,835	0.003%
TRS TCBI 2Y 01/17/2020	1,265	(1,531)	(0.002%)
TRS JP/6869 2Y 01/20/2020	(1,300)	3,072	0.005%
TRS BABY 2Y 01/17/2020	83	157	0.000%
TRS BL 2Y 01/17/2020	(385)	(901)	(0.001%)
TRS TSE 2Y 01/17/2020	517	527	0.001%
TRS DVMT 2Y 01/17/2020	79	431	0.001%
TRS TECD 2Y 01/17/2020	35	(27)	0.000%
TRS PKG 2Y 01/17/2020	(1,022)	3,352	0.005%
TRS FIT 2Y 01/17/2020	(958)	(134)	0.000%
TRS SQ 2Y 01/17/2020	(27)	68	0.000%
TRS ATH 2Y 01/17/2020	64	(29)	0.000%
TRS SXT 2Y 01/17/2020	(111)	74	0.000%
TRS AN 2Y 01/17/2020	(326)	(639)	(0.001%)
TRS ORI 2Y 01/17/2020	1,278	(153)	0.000%
TRS JP/2371 2Y 01/20/2020	(3,000)	9,499	0.015%
TRS CSX 2Y 01/17/2020	(1,815)	4,628	0.007%
TRS NTN 2Y 01/17/2020	(65)	(175)	0.000%
TRS ATRC 2Y 01/17/2020	223	281	0.000%
TRS MBUU 2Y 01/17/2020	80	(142)	0.000%
TRS EXP 2Y 01/17/2020	(25)	17	0.000%
TRS NOC 2Y 01/17/2020	21	(259)	0.000%
TRS KTOS 2Y 01/17/2020	(756)	(151)	0.000%
TRS CHH 2Y 01/17/2020	(94)	18	0.000%
TRS OGE 2Y 01/17/2020	237	(225)	0.000%
TRS HELE 2Y 01/17/2020	62	(250)	0.000%
TRS EQH 2Y 01/17/2020	4,900	(980)	(0.002%)
TRS IBKR 2Y 01/17/2020	560	840	0.001%
TRS ABG 2Y 01/17/2020	(268)	75	0.000%
TRS ITRI 2Y 01/17/2020	(264)	153	0.000%
TRS WMGI 2Y 01/17/2020	(224)	(125)	0.000%
TRS CF 2Y 01/17/2020	113	242	0.000%
TRS CALM 2Y 01/17/2020	218	(471)	(0.001%)
TRS CFG 2Y 01/17/2020	89	(31)	0.000%
TRS CPRI 2Y 01/17/2020	404	(73)	0.000%
TRS SAH 2Y 01/17/2020	(151)	47	0.000%
TRS GCP 2Y 01/17/2020	(487)	(317)	(0.001%)
TRS BPOP 2Y 01/17/2020	149	(244)	0.000%
TRS ES/MP 2Y 01/17/2020	(33,373)	2,793	0.005%
TRS PZZA 2Y 01/17/2020	1,000	(4,720)	(0.008%)
TRS SE/SAND 2Y 01/17/2020	(13,987)	1,500	0.002%
TRS SNDR 2Y 01/17/2020	719	(316)	(0.001%)
TRS SIG 2Y 01/17/2020	174	49	0.000%
TRS BLK 2Y 01/17/2020	(221)	(3,220)	(0.005%)
TRS ATO 2Y 01/17/2020	(265)	753	0.001%
TRS RRR 2Y 01/17/2020	134	(243)	0.000%
TRS IRTC 2Y 01/17/2020	(85)	(254)	0.000%
TRS LZB 2Y 01/17/2020	169	274	0.000%
TRS BA 2Y 01/17/2020	51	325	0.001%
TRS POOL 2Y 01/17/2020	(64)	(216)	0.000%
TRS ATKR 2Y 01/17/2020	1,204	120	0.000%
TRS KEY 2Y 01/17/2020	147	(29)	0.000%
TRS BLMN 2Y 01/17/2020	355	160	0.000%
TRS SEB 2Y 01/17/2020	(1)	207	0.000%
TRS CPRI 2Y 01/17/2020	199	(36)	0.000%
TRS MTOR 2Y 01/17/2020	312	178	0.000%
TRS VCRA 2Y 01/17/2020	(75)	(10)	0.000%
TRS FOE 2Y 01/17/2020	(1,429)	100	0.000%
TRS NWLI 2Y 01/17/2020	87	827	0.001%
TRS DVMT 2Y 01/17/2020	58	304	0.000%
TRS SMG 2Y 01/17/2020	(931)	2,374	0.004%
TRS OI 2Y 01/17/2020	294	185	0.000%
TRS RGS 2Y 01/17/2020	(931)	(1,173)	(0.002%)
TRS DECK 2Y 01/17/2020	22	209	0.000%
TRS FI/NRE1V 2Y 01/17/2020	(685)	141	0.000%
TRS ATI 2Y 01/17/2020	(263)	276	0.000%
TRS LSTR 2Y 01/17/2020	128	197	0.000%
TRS ABC 2Y 01/17/2020	(908)	2,361	0.004%
TRS FMC 2Y 01/17/2020	(176)	407	0.001%
TRS VRS 2Y 01/17/2020	268	(236)	0.000%
TRS DHIL 2Y 01/17/2020	(46)	110	0.000%
TRS CIT 2Y 01/17/2020	165	(281)	0.000%
TRS HOME 2Y 01/17/2020	(190)	(11)	0.000%
TRS LFUS 2Y 01/17/2020	(18)	(73)	0.000%
TRS XEC 2Y 01/17/2020	(215)	1,026	0.002%
TRS HRL 2Y 01/17/2020	(184)	90	0.000%
TRS UHAL 2Y 01/17/2020	(13)	188	0.000%
TRS DDD 2Y 01/17/2020	(457)	119	0.000%
TRS AVT 2Y 01/17/2020	120	(149)	0.000%
TRS UGI 2Y 01/17/2020	926	(1,722)	(0.003%)
TRS HIG 2Y 01/17/2020	(56)	(149)	0.000%
TRS AA 2Y 01/17/2020	68	(104)	0.000%
TRS LAD 2Y 01/17/2020	(96)	(578)	(0.001%)
TRS MGPI 2Y 01/17/2020	(134)	(287)	0.000%
TRS RDN 2Y 01/17/2020	61	18	0.000%
TRS SIEN 2Y 01/17/2020	(261)	131	0.000%

TRS BKH 2Y 01/17/2020	(151)	311	0.001%
TRS NVDA 2Y 01/17/2020	459	(4,627)	(0.007%)
TRS MRC 2Y 01/17/2020	(561)	1,049	0.002%
TRS MLHR 2Y 01/17/2020	1,053	(147)	0.000%
TRS SRCI 2Y 01/17/2020	(1,413)	(127)	0.000%
TRS UEIC 2Y 01/17/2020	(176)	111	0.000%
TRS REGI 2Y 01/17/2020	2,221	3,354	0.005%
TRS HWC 2Y 01/17/2020	343	(600)	(0.001%)
TRS HDS 2Y 01/17/2020	214	220	0.000%
TRS AU/BHP 2Y 01/17/2020	(2,500)	(1,233)	(0.002%)
TRS PETQ 2Y 01/17/2020	(13)	70	0.000%
TRS CHS 2Y 01/17/2020	511	(102)	0.000%
TRS AXGN 2Y 01/17/2020	(87)	618	0.001%
TRS FEYE 2Y 01/17/2020	(1,488)	2,024	0.003%
TRS BKU 2Y 01/17/2020	218	(13)	0.000%
TRS HY 2Y 01/17/2020	92	104	0.000%
TRS AEL 2Y 01/17/2020	110	23	0.000%
TRS BOX 2Y 01/17/2020	(215)	142	0.000%
TRS WDC 2Y 01/17/2020	124	(159)	0.000%
TRS LZB 2Y 01/17/2020	353	572	0.001%
TRS PNM 2Y 01/17/2020	126	(241)	0.000%
TRS SF 2Y 01/17/2020	(143)	41	0.000%
TRS KRA 2Y 01/17/2020	193	2	0.000%
TRS ALE 2Y 01/17/2020	(131)	237	0.000%
TRS WBT 2Y 01/17/2020	(535)	401	0.001%
TRS EFX 2Y 01/17/2020	1,870	(7,686)	(0.012%)
TRS HOME 2Y 01/17/2020	(166)	(10)	0.000%
TRS DSW 2Y 01/17/2020	83	123	0.000%
TRS LNC 2Y 01/17/2020	122	(153)	0.000%
TRS WK 2Y 01/17/2020	(287)	(347)	(0.001%)
TRS ETM 2Y 01/17/2020	(470)	197	0.000%
TRS LRN 2Y 01/17/2020	287	591	0.001%
TRS MCK 2Y 01/17/2020	66	(94)	0.000%
TRS TMK 2Y 01/17/2020	670	(911)	(0.001%)
TRS GES 2Y 01/17/2020	(59)	(74)	0.000%
TRS ARD 2Y 01/17/2020	131	(21)	0.000%
TRS YEXT 2Y 01/17/2020	(322)	(106)	0.000%
TRS PODD 2Y 01/17/2020	(23)	(64)	0.000%
TRS LPX 2Y 01/17/2020	140	203	0.000%
TRS CB 2Y 01/17/2020	457	708	0.001%
TRS MLI 2Y 01/17/2020	(217)	4	0.000%
TRS UAA 2Y 01/17/2020	(304)	222	0.000%
TRS DHIL 2Y 01/17/2020	(9)	22	0.000%
TRS MRC 2Y 01/17/2020	(134)	251	0.000%
TRS SAVE 2Y 01/17/2020	(128)	28	0.000%
TRS UTL 2Y 01/17/2020	81	12	0.000%
TRS POOL 2Y 01/17/2020	(94)	(317)	(0.001%)
TRS OLN 2Y 01/17/2020	415	166	0.000%
TRS CHH 2Y 01/17/2020	(84)	16	0.000%
TRS ECHO 2Y 01/17/2020	115	(84)	0.000%
TRS FR/AIR 2Y 01/17/2020	1,076	(4,549)	(0.007%)
TRS AAN 2Y 01/17/2020	167	252	0.000%
TRS G 2Y 01/17/2020	(47)	11	0.000%
TRS LPX 2Y 01/17/2020	165	239	0.000%
TRS CIR 2Y 01/17/2020	(319)	1,474	0.002%
TRS VAR 2Y 01/17/2020	(1,650)	3,845	0.006%
TRS FRAC 2Y 01/17/2020	758	(622)	(0.001%)
TRS CRI 2Y 01/17/2020	(26)	(3)	0.000%
TRS JNPR 2Y 01/17/2020	396	(186)	0.000%
TRS CDEV 2Y 01/17/2020	(752)	887	0.001%
TRS CANE 2Y 01/17/2020	1,000	(211)	0.000%
TRS AAON 2Y 01/17/2020	(959)	(748)	(0.001%)
TRS UFI 2Y 01/17/2020	(1,042)	542	0.001%
TRS MSG 2Y 01/17/2020	(55)	(149)	0.000%
TRS CRAY 2Y 01/17/2020	(248)	218	0.000%
TRS AA 2Y 01/17/2020	140	(214)	0.000%
TRS JP/6098 2Y 01/20/2020	5,000	(15,007)	(0.024%)
TRS MLM 2Y 01/17/2020	(1,116)	4,185	0.007%
TRS EXP 2Y 01/17/2020	(128)	87	0.000%
TRS TWLO 2Y 01/17/2020	(95)	(176)	0.000%
TRS FFG 2Y 01/17/2020	48	(96)	0.000%
TRS SXT 2Y 01/17/2020	(248)	166	0.000%
TRS STAY 2Y 01/17/2020	527	(611)	(0.001%)
TRS NCR 2Y 01/17/2020	252	93	0.000%
TRS BAM 2Y 01/17/2020	1,353	(2,679)	(0.004%)
TRS JP/6981 2Y 01/20/2020	600	(7,582)	(0.012%)
TRS GBCI 2Y 01/17/2020	(175)	439	0.001%
TRS THC 2Y 01/17/2020	530	(1,410)	(0.002%)
TRS XEC 2Y 01/17/2020	(51)	243	0.000%
TRS RNST 2Y 01/17/2020	(97)	112	0.000%
TRS EXPD 2Y 01/17/2020	344	(533)	(0.001%)
TRS AYR 2Y 01/17/2020	(323)	(65)	0.000%
TRS USM 2Y 01/17/2020	227	(218)	0.000%
TRS TMST 2Y 01/17/2020	(2,472)	2,225	0.004%
TRS PGC 2Y 01/17/2020	225	14	0.000%
TRS AAXN 2Y 01/17/2020	(78)	4	0.000%
TRS AES 2Y 01/17/2020	532	(223)	0.000%
TRS LPX 2Y 01/17/2020	565	819	0.001%
TRS IBM 2Y 01/17/2020	(188)	457	0.001%
TRS BPOP 2Y 01/17/2020	161	(264)	0.000%
TRS FRPT 2Y 01/17/2020	(192)	372	0.001%
TRS VMW 2Y 01/17/2020	1,180	(18,644)	(0.030%)
TRS PAYC 2Y 01/17/2020	800	(720)	(0.001%)
TRS CI 2Y 01/17/2020	80	(699)	(0.001%)
TRS NEOG 2Y 01/17/2020	(83)	230	0.000%
TRS PNW 2Y 01/17/2020	21	(68)	0.000%
TRS YELP 2Y 01/17/2020	431	444	0.001%
TRS ASIX 2Y 01/17/2020	174	66	0.000%
TRS MEDP 2Y 01/17/2020	155	228	0.000%
TRS OIS 2Y 01/17/2020	(119)	188	0.000%

TRS OSK 2Y 01/17/2020	1,091	(2,553)	(0.004%)
TRS CALM 2Y 01/17/2020	72	(156)	0.000%
TRS FLR 2Y 01/17/2020	(255)	97	0.000%
TRS TECD 2Y 01/17/2020	85	(65)	0.000%
TRS GCI 2Y 01/17/2020	593	(664)	(0.001%)
TRS BANC 2Y 01/17/2020	1,242	(882)	(0.001%)
TRS VCRA 2Y 01/17/2020	(420)	(55)	0.000%
TRS WDC 2Y 01/17/2020	(1,000)	1,280	0.002%
TRS OKTA 2Y 01/17/2020	(268)	(898)	(0.001%)
TRS CFG 2Y 01/17/2020	175	(61)	0.000%
TRS PRA 2Y 01/17/2020	(160)	(294)	0.000%
TRS AMRC 2Y 01/17/2020	(711)	434	0.001%
TRS KOS 2Y 01/17/2020	(122)	11	0.000%
TRS H 2Y 01/17/2020	(250)	(80)	0.000%
TRS DE/DTE 2Y 01/17/2020	(8,328)	3,769	0.006%
TRS PETQ 2Y 01/17/2020	(720)	3,852	0.006%
TRS VRS 2Y 01/17/2020	274	(241)	0.000%
TRS GOLF 2Y 01/17/2020	101	(51)	0.000%
TRS FRC 2Y 01/17/2020	(760)	334	0.001%
TRS FCNCA 2Y 01/17/2020	17	(5)	0.000%
TRS CIT 2Y 01/17/2020	152	(258)	0.000%
TRS RGA 2Y 01/17/2020	58	197	0.000%
TRS NWLI 2Y 01/17/2020	18	171	0.000%
TRS CDEV 2Y 01/17/2020	(235)	277	0.000%
TRS MSG 2Y 01/17/2020	(59)	(159)	0.000%
TRS HTZ 2Y 01/17/2020	(114)	143	0.000%
TRS LKQ 2Y 01/17/2020	(1,278)	1,048	0.002%
TRS FLOW 2Y 01/17/2020	164	(43)	0.000%
TRS NWLI 2Y 01/17/2020	15	143	0.000%
TRS COG 2Y 01/17/2020	(48)	12	0.000%
TRS JNPR 2Y 01/17/2020	138	(65)	0.000%
TRS NWE 2Y 01/17/2020	(1,156)	3,352	0.005%
TRS GOOS 2Y 01/17/2020	500	(3,315)	(0.005%)
TRS TPRE 2Y 01/17/2020	2,890	145	0.000%
TRS ITW 2Y 01/17/2020	1,998	(2,817)	(0.005%)
TRS CSX 2Y 01/17/2020	(1,014)	2,586	0.004%
TRS GPRE 2Y 01/17/2020	(588)	688	0.001%
TRS PRO 2Y 01/17/2020	(527)	(422)	(0.001%)
TRS BCO 2Y 01/17/2020	(110)	(96)	0.000%
TRS HAL 2Y 01/17/2020	367	(967)	(0.002%)
TRS VAR 2Y 01/17/2020	(330)	769	0.001%
TRS MO 2Y 01/17/2020	62	(184)	0.000%
TRS BF/B 2Y 01/17/2020	(43)	(73)	0.000%
TRS SXC 2Y 01/17/2020	513	(92)	0.000%
TRS THRM 2Y 01/17/2020	(916)	705	0.001%
TRS CTL 2Y 01/17/2020	(550)	655	0.001%
TRS ALK 2Y 01/17/2020	1,285	(565)	(0.001%)
TRS HSC 2Y 01/17/2020	659	(1,094)	(0.002%)
TRS KNX 2Y 01/17/2020	(129)	221	0.000%
TRS STAA 2Y 01/17/2020	(13)	21	0.000%
TRS BKU 2Y 01/17/2020	746	(45)	0.000%
TRS MDSO 2Y 01/17/2020	(52)	76	0.000%
TRS BBSI 2Y 01/17/2020	227	(91)	0.000%
TRS PRA 2Y 01/17/2020	(762)	(1,402)	(0.002%)
TRS WLL 2Y 01/17/2020	238	(873)	(0.001%)
TRS AVT 2Y 01/17/2020	185	(229)	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(2,530)	617	0.001%
TRS GBCI 2Y 01/17/2020	(558)	1,401	0.002%
TRS MDR 2Y 01/17/2020	(484)	605	0.001%
TRS FLOW 2Y 01/17/2020	443	(115)	0.000%
TRS ESGR 2Y 01/17/2020	(202)	654	0.001%
TRS DLTR 2Y 01/17/2020	139	738	0.001%
TRS SCHL 2Y 01/17/2020	321	(924)	(0.001%)
TRS KR 2Y 01/17/2020	1,130	(1,605)	(0.003%)
TRS ENSG 2Y 01/17/2020	327	(608)	(0.001%)
TRS SYMC 2Y 01/17/2020	9,597	(16,847)	(0.027%)
TRS MTOR 2Y 01/17/2020	287	164	0.000%
TRS VRS 2Y 01/17/2020	452	(398)	(0.001%)
TRS GTN 2Y 01/17/2020	1,313	(2,626)	(0.004%)
TRS IBKR 2Y 01/17/2020	24	36	0.000%
TRS CVBF 2Y 01/17/2020	(337)	98	0.000%
TRS CHRW 2Y 01/17/2020	70	(53)	0.000%
TRS ALGT 2Y 01/17/2020	(24)	396	0.001%
TRS ALB 2Y 01/17/2020	(840)	2,890	0.005%
TRS OFG 2Y 01/17/2020	939	385	0.001%
TRS WK 2Y 01/17/2020	(76)	(92)	0.000%
TRS THC 2Y 01/17/2020	399	(1,061)	(0.002%)
TRS DOOR 2Y 01/17/2020	267	(550)	(0.001%)
TRS JP/8028 2Y 01/20/2020	(2,100)	70,891	0.114%
TRS EXP 2Y 01/17/2020	(115)	78	0.000%
TRS CXO 2Y 01/17/2020	367	(2,565)	(0.004%)
TRS ASND 2Y 01/17/2020	1,000	(980)	(0.002%)
TRS DK/MAERSKB 2Y 01/17/2020	(34)	2,692	0.004%
TRS CH/UBSG 2Y 01/17/2020	30,018	(2,749)	(0.004%)
TRS JNJ 2Y 01/17/2020	(1,364)	123	0.000%
TRS PPBI 2Y 01/17/2020	(1,126)	34	0.000%
TRS AYI 2Y 01/17/2020	197	(162)	0.000%
TRS AJRD 2Y 01/17/2020	5,500	3,135	0.005%
TRS DE 2Y 01/17/2020	(1,100)	(3,399)	(0.005%)
TRS TOWR 2Y 01/17/2020	406	(426)	(0.001%)
TRS PSLV 2Y 01/17/2020	2,000	620	0.001%
TRS NNBR 2Y 01/17/2020	(523)	(397)	(0.001%)
TRS SGMS 2Y 01/17/2020	1,257	2,539	0.004%
TRS UHS 2Y 01/17/2020	(208)	401	0.001%
TRS GNRC 2Y 01/17/2020	348	(626)	(0.001%)
TRS NVRO 2Y 01/17/2020	(142)	(152)	0.000%
TRS TDOC 2Y 01/17/2020	(582)	(989)	(0.002%)
TRS MSG 2Y 01/17/2020	(40)	(108)	0.000%
TRS NOK 2Y 01/17/2020	(22,000)	1,100	0.002%
TRS FR/HO 2Y 01/17/2020	2,710	(2,484)	(0.004%)

TRS JP/9437 2Y 01/20/2020	3,200	384	0.001%
TRS SEE 2Y 01/17/2020	6,592	6,988	0.011%
TRS WDC 2Y 01/17/2020	114	(146)	0.000%
TRS KEY 2Y 01/17/2020	241	(48)	0.000%
TRS GB/RDSA 2Y 01/17/2020	(7,020)	1,297	0.002%
TRS SIG 2Y 01/17/2020	139	39	0.000%
TRS AAXN 2Y 01/17/2020	(12)	1	0.000%
TRS TPRE 2Y 01/17/2020	1,738	87	0.000%
TRS LHCG 2Y 01/17/2020	(87)	85	0.000%
TRS HIIQ 2Y 01/17/2020	(68)	275	0.000%
TRS HRL 2Y 01/17/2020	(6,943)	3,402	0.005%
TRS ESGR 2Y 01/17/2020	(35)	113	0.000%
TRS VRTU 2Y 01/17/2020	(80)	(362)	(0.001%)
TRS UEIC 2Y 01/17/2020	(216)	136	0.000%
TRS UBNT 2Y 01/17/2020	47	(213)	0.000%
TRS IRDM 2Y 01/17/2020	(1,890)	1,455	0.002%
TRS CROX 2Y 01/17/2020	384	303	0.000%
TRS PRA 2Y 01/17/2020	(197)	(362)	(0.001%)
TRS BKU 2Y 01/17/2020	103	(6)	0.000%
TRS HMSY 2Y 01/17/2020	72	(99)	0.000%
TRS SITE 2Y 01/17/2020	(50)	25	0.000%
TRS RYAM 2Y 01/17/2020	(190)	57	0.000%
TRS CBPX 2Y 01/17/2020	215	(110)	0.000%
TRS ATSG 2Y 01/17/2020	(177)	(929)	(0.001%)
TRS PRLB 2Y 01/17/2020	(192)	(369)	(0.001%)
TRS ATI 2Y 01/17/2020	(608)	638	0.001%
TRS UAL 2Y 01/17/2020	102	(253)	0.000%
TRS BLMN 2Y 01/17/2020	422	190	0.000%
TRS UAL 2Y 01/17/2020	97	(241)	0.000%
TRS DF 2Y 01/17/2020	258	(132)	0.000%
TRS CERS 2Y 01/17/2020	(834)	325	0.001%
TRS IBM 2Y 01/17/2020	(200)	486	0.001%
TRS UFCS 2Y 01/17/2020	(44)	(140)	0.000%
TRS CUBI 2Y 01/17/2020	1,048	73	0.000%
TRS BYD 2Y 01/17/2020	150	(306)	0.000%
TRS MTD 2Y 01/17/2020	(21)	142	0.000%
TRS WBA 2Y 01/17/2020	(1,732)	13,665	0.022%
TRS ADTN 2Y 01/17/2020	(453)	100	0.000%
TRS EAT 2Y 01/17/2020	1,058	(4,010)	(0.006%)
TRS FCNCA 2Y 01/17/2020	35	(10)	0.000%
TRS GS 2Y 01/17/2020	(1,303)	1,251	0.002%
TRS AMRC 2Y 01/17/2020	(356)	217	0.000%
TRS FRPT 2Y 01/17/2020	(85)	165	0.000%
TRS ATSG 2Y 01/17/2020	(226)	(1,187)	(0.002%)
TRS IBTX 2Y 01/17/2020	(38)	110	0.000%
TRS BBY 2Y 01/17/2020	151	110	0.000%
TRS FWRD 2Y 01/17/2020	43	(37)	0.000%
TRS ATKR 2Y 01/17/2020	455	46	0.000%
TRS LABL 2Y 01/17/2020	(372)	56	0.000%
TRS MO 2Y 01/17/2020	3,231	(9,564)	(0.015%)
TRS PRGS 2Y 01/17/2020	466	722	0.001%
TRS CNSH/000333 2Y 01/17/2020	15,000	(5,609)	(0.009%)
TRS VAC 2Y 01/17/2020	(75)	155	0.000%
TRS IRBT 2Y 01/17/2020	(42)	(45)	0.000%
TRS VRTS 2Y 01/17/2020	(65)	(29)	0.000%
TRS EVH 2Y 01/17/2020	(209)	(326)	(0.001%)
TRS SITE 2Y 01/17/2020	(157)	79	0.000%
TRS AJRD 2Y 01/17/2020	1,217	694	0.001%
TRS LKQ 2Y 01/17/2020	(265)	217	0.000%
TRS KOS 2Y 01/17/2020	(295)	27	0.000%
TRS RHT 2Y 01/17/2020	29	(10)	0.000%
TRS FLOW 2Y 01/17/2020	289	(75)	0.000%
TRS JBL 2Y 01/17/2020	345	1,114	0.002%
TRS DLB 2Y 01/17/2020	(115)	317	0.001%
TRS SNX 2Y 01/17/2020	(60)	(49)	0.000%
TRS CCK 2Y 01/17/2020	(331)	1,205	0.002%
TRS PT/GALP 2Y 01/17/2020	386	(122)	0.000%
TRS AAN 2Y 01/17/2020	103	156	0.000%
TRS NKE 2Y 01/17/2020	1,137	4,821	0.008%
TRS COLB 2Y 01/17/2020	(284)	(3)	0.000%
TRS GPS 2Y 01/17/2020	(766)	(230)	0.000%
TRS CVBF 2Y 01/17/2020	(1,157)	336	0.001%
TRS LRN 2Y 01/17/2020	105	216	0.000%
TRS BKU 2Y 01/17/2020	136	(8)	0.000%
TRS SNHY 2Y 01/17/2020	(149)	480	0.001%
TRS ETH 2Y 01/17/2020	341	(426)	(0.001%)
TRS LHCG 2Y 01/17/2020	(45)	44	0.000%
TRS FCNCA 2Y 01/17/2020	19	(6)	0.000%
TRS DLB 2Y 01/17/2020	(108)	298	0.000%
TRS FICO 2Y 01/17/2020	39	187	0.000%
TRS RUN 2Y 01/17/2020	(935)	2,076	0.003%
TRS CPRI 2Y 01/17/2020	120	(22)	0.000%
TRS HIG 2Y 01/17/2020	(322)	(857)	(0.001%)
TRS CCOI 2Y 01/17/2020	290	(49)	0.000%
TRS NCR 2Y 01/17/2020	71	26	0.000%
TRS HAIN 2Y 01/17/2020	(145)	139	0.000%
TRS JP/6981 2Y 01/20/2020	500	(6,318)	(0.010%)
TRS GB/FERG 2Y 01/17/2020	(1,243)	(2,091)	(0.003%)
TRS GB/BVIC 2Y 01/17/2020	4,784	(427)	(0.001%)
TRS KOP 2Y 01/17/2020	(233)	26	0.000%
TRS ATRC 2Y 01/17/2020	400	504	0.001%
TRS OLN 2Y 01/17/2020	73	29	0.000%
TRS LCII 2Y 01/17/2020	(22)	(112)	0.000%
TRS GB/SBER 2Y 01/17/2020	3,000	(60)	0.000%
TRS PB 2Y 01/17/2020	(599)	(18)	0.000%
TRS CVBF 2Y 01/17/2020	(165)	48	0.000%
TRS HY 2Y 01/17/2020	11	12	0.000%
TRS FBP 2Y 01/17/2020	1,991	478	0.001%
TRS ITRI 2Y 01/17/2020	(74)	43	0.000%
TRS SYKE 2Y 01/17/2020	207	19	0.000%

TRS SAGE 2Y 01/17/2020	170	(942)	(0.002%)
TRS DVA 2Y 01/17/2020	(842)	4,412	0.007%
TRS FCX 2Y 01/17/2020	613	(172)	0.000%
TRS OFG 2Y 01/17/2020	153	63	0.000%
TRS UVV 2Y 01/17/2020	381	(1,859)	(0.003%)
TRS RGS 2Y 01/17/2020	(997)	(1,256)	(0.002%)
TRS BBSI 2Y 01/17/2020	134	(54)	0.000%
TRS TFSL 2Y 01/17/2020	(486)	(112)	0.000%
TRS CWT 2Y 01/17/2020	(250)	(85)	0.000%
TRS AXS 2Y 01/17/2020	34	(7)	0.000%
TRS DVMT 2Y 01/17/2020	96	503	0.001%
TRS FLO 2Y 01/17/2020	127	1	0.000%
TRS SON 2Y 01/17/2020	(966)	1,401	0.002%
TRS KR 2Y 01/17/2020	4,279	(6,076)	(0.010%)
TRS NUAN 2Y 01/17/2020	269	(272)	0.000%
TRS WNC 2Y 01/17/2020	755	242	0.000%
TRS KN 2Y 01/17/2020	(445)	200	0.000%
TRS BMCH 2Y 01/17/2020	223	36	0.000%
TRS GRA 2Y 01/17/2020	(105)	(558)	(0.001%)
TRS BNFT 2Y 01/17/2020	(210)	1,289	0.002%
TRS MGLN 2Y 01/17/2020	374	(640)	(0.001%)
TRS DOOR 2Y 01/17/2020	110	(227)	0.000%
TRS VRNS 2Y 01/17/2020	(349)	77	0.000%
TRS SXT 2Y 01/17/2020	(250)	168	0.000%
TRS HTZ 2Y 01/17/2020	(132)	165	0.000%
TRS FFIN 2Y 01/17/2020	(140)	108	0.000%
TRS VVI 2Y 01/17/2020	(35)	(121)	0.000%
TRS FLR 2Y 01/17/2020	(219)	83	0.000%
TRS CAG 2Y 01/17/2020	(352)	2,693	0.004%
TRS SPTN 2Y 01/17/2020	1,285	(180)	0.000%
TRS XRAY 2Y 01/17/2020	25	1	0.000%
TRS FET 2Y 01/17/2020	(212)	119	0.000%
TRS PRO 2Y 01/17/2020	(231)	(185)	0.000%
TRS JP/3046 2Y 01/20/2020	1,400	(7,536)	(0.012%)
TRS FITB 2Y 01/17/2020	293	(62)	0.000%
TRS R 2Y 01/17/2020	(107)	112	0.000%
TRS KNSL 2Y 01/17/2020	(46)	(12)	0.000%
TRS LBRT 2Y 01/17/2020	4,000	(10,326)	(0.017%)
TRS CBPX 2Y 01/17/2020	245	(125)	0.000%
TRS JBL 2Y 01/17/2020	435	1,405	0.002%
TRS URI 2Y 01/17/2020	211	(608)	(0.001%)
TRS YEXT 2Y 01/17/2020	(561)	(185)	0.000%
TRS AXS 2Y 01/17/2020	1,000	(220)	0.000%
TRS SHAK 2Y 01/17/2020	(64)	21	0.000%
TRS FLOW 2Y 01/17/2020	127	(33)	0.000%
TRS NOC 2Y 01/17/2020	83	(1,024)	(0.002%)
TRS CDE 2Y 01/17/2020	(338)	(34)	0.000%
TRS ORBC 2Y 01/17/2020	(764)	(138)	0.000%
TRS GCO 2Y 01/17/2020	386	297	0.000%
TRS HAIN 2Y 01/17/2020	(271)	260	0.000%
TRS CUBI 2Y 01/17/2020	165	12	0.000%
TRS PSTG 2Y 01/17/2020	(331)	238	0.000%
TRS TEL 2Y 01/17/2020	(4,930)	(17,847)	(0.029%)
TRS NTRI 2Y 01/17/2020	243	(2)	0.000%
TRS AGR 2Y 01/17/2020	36	(43)	0.000%
TRS CANE 2Y 01/17/2020	2,000	(422)	(0.001%)
TRS CSWI 2Y 01/17/2020	99	(55)	0.000%
TRS TSLA 2Y 01/17/2020	384	(5,998)	(0.010%)
TRS XYL 2Y 01/17/2020	(125)	(303)	0.000%
TRS ATRC 2Y 01/17/2020	70	88	0.000%
TRS RCM 2Y 01/17/2020	(3,197)	1,215	0.002%
TRS HQY 2Y 01/17/2020	(343)	(7)	0.000%
TRS SCVL 2Y 01/17/2020	473	1,064	0.002%
TRS TG 2Y 01/17/2020	209	180	0.000%
TRS WSO 2Y 01/17/2020	(37)	237	0.000%
TRS TLRD 2Y 01/17/2020	456	82	0.000%
TRS PRGS 2Y 01/17/2020	514	797	0.001%
TRS GB/ASC 2Y 01/17/2020	4,174	(17,927)	(0.029%)
TRS FI/SAMPO 2Y 01/17/2020	1,744	(919)	(0.001%)
TRS SFBS 2Y 01/17/2020	(156)	251	0.000%
TRS HOME 2Y 01/17/2020	(358)	(21)	0.000%
TRS LOGM 2Y 01/17/2020	155	22	0.000%
TRS WSO 2Y 01/17/2020	(105)	672	0.001%
TRS RGS 2Y 01/17/2020	(368)	(464)	(0.001%)
TRS CNS 2Y 01/17/2020	(69)	40	0.000%
TRS BOH 2Y 01/17/2020	(146)	466	0.001%
TRS AA 2Y 01/17/2020	206	(315)	(0.001%)
TRS ARCB 2Y 01/17/2020	202	(168)	0.000%
TRS M 2Y 01/17/2020	(400)	200	0.000%
TRS TRTN 2Y 01/17/2020	(228)	(141)	0.000%
TRS CRY 2Y 01/17/2020	(23)	(14)	0.000%
TRS DHIL 2Y 01/17/2020	(12)	29	0.000%
TRS A 2Y 01/17/2020	1,030	(402)	(0.001%)
TRS ALK 2Y 01/17/2020	43	(19)	0.000%
TRS GBCI 2Y 01/17/2020	(256)	643	0.001%
TRS PSLV 2Y 01/17/2020	10,000	3,100	0.005%
TRS SFBS 2Y 01/17/2020	(112)	180	0.000%
TRS FE 2Y 01/17/2020	(130)	8	0.000%
TRS ORA 2Y 01/17/2020	(77)	(79)	0.000%
TRS SE/SEBA 2Y 01/17/2020	(15,341)	(288)	0.000%
TRS HAL 2Y 01/17/2020	3,969	(9,962)	(0.016%)
TRS IDCC 2Y 01/17/2020	114	(591)	(0.001%)
TRS RRR 2Y 01/17/2020	415	(751)	(0.001%)
TRS LB 2Y 01/17/2020	(3,821)	14,673	0.024%
TRS DTE 2Y 01/17/2020	(914)	(1,011)	(0.002%)
TRS NP 2Y 01/17/2020	(475)	2,779	0.004%
TRS ETR 2Y 01/17/2020	258	(342)	(0.001%)
TRS CFG 2Y 01/17/2020	114	(40)	0.000%
TRS PT/GALP 2Y 01/17/2020	1,250	(394)	(0.001%)
TRS KFRC 2Y 01/17/2020	119	211	0.000%

TRS ARGO 2Y 01/17/2020	22	19	0.000%
TRS TRTN 2Y 01/17/2020	(140)	(87)	0.000%
TRS OI 2Y 01/17/2020	150	95	0.000%
TRS KEX 2Y 01/17/2020	(31)	(9)	0.000%
TRS GATX 2Y 01/17/2020	(17)	23	0.000%
TRS GIII 2Y 01/17/2020	141	(104)	0.000%
TRS WAB 2Y 01/17/2020	(240)	422	0.001%
TRS TUSK 2Y 01/17/2020	380	(540)	(0.001%)
TRS AGO 2Y 01/17/2020	660	686	0.001%
TRS AA 2Y 01/17/2020	174	(266)	0.000%
TRS CROX 2Y 01/17/2020	817	645	0.001%
TRS FFIC 2Y 01/17/2020	9	2	0.000%
TRS BOH 2Y 01/17/2020	(319)	1,018	0.002%
TRS SNHY 2Y 01/17/2020	(59)	190	0.000%
TRS TGI 2Y 01/17/2020	(428)	732	0.001%
TRS ARCB 2Y 01/17/2020	537	(446)	(0.001%)
TRS RLI 2Y 01/17/2020	(39)	39	0.000%
TRS PNM 2Y 01/17/2020	322	(615)	(0.001%)
TRS HSTM 2Y 01/17/2020	67	(25)	0.000%
TRS FR/DIM 2Y 01/17/2020	200	(470)	(0.001%)
TRS CDEV 2Y 01/17/2020	(910)	1,074	0.002%
TRS HP 2Y 01/17/2020	(300)	2,529	0.004%
TRS FMC 2Y 01/17/2020	(78)	180	0.000%
TRS JBL 2Y 01/17/2020	348	1,124	0.002%
TRS TVPT 2Y 01/17/2020	907	18	0.000%
TRS IFF 2Y 01/17/2020	(133)	(294)	0.000%
TRS MSI 2Y 01/17/2020	24	(197)	0.000%
TRS PNM 2Y 01/17/2020	965	(1,843)	(0.003%)
TRS DSW 2Y 01/17/2020	35	52	0.000%
TRS GPRE 2Y 01/17/2020	(537)	628	0.001%
TRS VVI 2Y 01/17/2020	(500)	(1,735)	(0.003%)
TRS CEF 2Y 01/17/2020	2,000	1,000	0.002%
TRS CROX 2Y 01/17/2020	239	189	0.000%
TRS CH/NOVN 2Y 01/17/2020	2,341	(4,144)	(0.007%)
TRS JP/2502 2Y 01/20/2020	(3,200)	7,708	0.012%
TRS CHRW 2Y 01/17/2020	151	(113)	0.000%
TRS WBT 2Y 01/17/2020	(193)	145	0.000%
TRS CRC 2Y 01/17/2020	1,666	(4,731)	(0.008%)
TRS GDI 2Y 01/17/2020	(2,200)	110	0.000%
TRS SAH 2Y 01/17/2020	(414)	128	0.000%
TRS CTXS 2Y 01/17/2020	444	(1,851)	(0.003%)
TRS AIG 2Y 01/17/2020	1,000	1,950	0.003%
TRS TREE 2Y 01/17/2020	(28)	103	0.000%
TRS NRC 2Y 01/17/2020	(222)	258	0.000%
TRS SEIC 2Y 01/17/2020	(165)	114	0.000%
TRS NSIT 2Y 01/17/2020	700	(301)	0.000%
TRS LHCG 2Y 01/17/2020	(79)	77	0.000%
TRS AEE 2Y 01/17/2020	692	(1,439)	(0.002%)
TRS AL 2Y 01/17/2020	(269)	573	0.001%
TRS TG 2Y 01/17/2020	389	335	0.001%
TRS TNET 2Y 01/17/2020	(135)	(111)	0.000%
TRS DE/DAI 2Y 01/17/2020	1,048	(1,813)	(0.003%)
TRS JP/2229 2Y 01/20/2020	(4,700)	8,578	0.014%
TRS ZS 2Y 01/17/2020	(1,000)	(940)	(0.002%)
TRS DLX 2Y 01/17/2020	99	(195)	0.000%
TRS IIVI 2Y 01/17/2020	(389)	152	0.000%
TRS EAT 2Y 01/17/2020	56	(212)	0.000%
TRS MKL 2Y 01/17/2020	(8)	(83)	0.000%
TRS HSKA 2Y 01/17/2020	(18)	134	0.000%
TRS BNFT 2Y 01/17/2020	(655)	4,022	0.006%
TRS DORM 2Y 01/17/2020	(41)	(255)	0.000%
TRS WAIR 2Y 01/17/2020	(1)	1	0.000%
TRS RUN 2Y 01/17/2020	(569)	1,263	0.002%
TRS PNM 2Y 01/17/2020	170	(325)	(0.001%)
TRS GCI 2Y 01/17/2020	686	(768)	(0.001%)
TRS CTL 2Y 01/17/2020	(4,548)	5,412	0.009%
TRS ZION 2Y 01/17/2020	786	(354)	(0.001%)
TRS BMI 2Y 01/17/2020	(111)	260	0.000%
TRS APH 2Y 01/17/2020	1,562	(2,374)	(0.004%)
TRS JP/5411 2Y 01/20/2020	6,000	(7,363)	(0.012%)
TRS UFI 2Y 01/17/2020	(110)	57	0.000%
TRS AGM 2Y 01/17/2020	59	220	0.000%
TRS USB 2Y 01/17/2020	(5,533)	12,394	0.020%
TRS DLTR 2Y 01/17/2020	200	1,062	0.002%
TRS FINRE1V 2Y 01/17/2020	(3,042)	627	0.001%
TRS WP 2Y 01/17/2020	950	(428)	(0.001%)
TRS ACCO 2Y 01/17/2020	792	63	0.000%
TRS NVDA 2Y 01/17/2020	200	(2,016)	(0.003%)
TRS UAL 2Y 01/17/2020	91	(226)	0.000%
TRS FBM 2Y 01/17/2020	333	60	0.000%
TRS DLX 2Y 01/17/2020	46	(91)	0.000%
TRS TBBK 2Y 01/17/2020	327	(101)	0.000%
TRS GPOR 2Y 01/17/2020	401	(521)	(0.001%)
TRS AN 2Y 01/17/2020	(170)	(333)	(0.001%)
TRS HRC 2Y 01/17/2020	48	(66)	0.000%
TRS BOFI 2Y 01/17/2020	(725)	1,059	0.002%
TRS GRUB 2Y 01/17/2020	(175)	(161)	0.000%
TRS PFE 2Y 01/17/2020	1,251	1,820	0.003%
TRS JP/3660 2Y 01/20/2020	7,900	(8,575)	(0.014%)
TRS SALT 2Y 01/17/2020	(897)	(45)	0.000%
TRS GMS 2Y 01/17/2020	273	(442)	(0.001%)
TRS PJC 2Y 01/17/2020	(66)	(79)	0.000%
TRS LPX 2Y 01/17/2020	698	1,012	0.002%
TRS WCC 2Y 01/17/2020	177	(23)	0.000%
TRS GCI 2Y 01/17/2020	853	(955)	(0.002%)
TRS BKU 2Y 01/17/2020	85	(5)	0.000%
TRS GOLF 2Y 01/17/2020	49	(25)	0.000%
TRS INFN 2Y 01/17/2020	(494)	15	0.000%
TRS SE/ASSAB 2Y 01/17/2020	16,323	(3,867)	(0.006%)
TRS DLB 2Y 01/17/2020	(163)	450	0.001%

TRS IP 2Y 01/17/2020	1,701	(1,684)	(0.003%)
TRS UNP 2Y 01/17/2020	185	(253)	0.000%
TRS NTRS 2Y 01/17/2020	440	(893)	(0.001%)
TRS CUBI 2Y 01/17/2020	92	6	0.000%
TRS NCOM 2Y 01/17/2020	(132)	(54)	0.000%
TRS SIEN 2Y 01/17/2020	(306)	153	0.000%
TRS GPOR 2Y 01/17/2020	4,489	(5,836)	(0.009%)
TRS SIGI 2Y 01/17/2020	(49)	24	0.000%
TRS FOE 2Y 01/17/2020	(85)	6	0.000%
TRS JNPR 2Y 01/17/2020	48	(23)	0.000%
TRS PKG 2Y 01/17/2020	816	(2,676)	(0.004%)
TRS EXAS 2Y 01/17/2020	1,000	(4,010)	(0.006%)
TRS NUVA 2Y 01/17/2020	126	(452)	(0.001%)
TRS CHEF 2Y 01/17/2020	(16)	51	0.000%
TRS CIT 2Y 01/17/2020	59	(100)	0.000%
TRS LRN 2Y 01/17/2020	491	1,011	0.002%
TRS ALGT 2Y 01/17/2020	(88)	1,451	0.002%
TRS TCMD 2Y 01/17/2020	(57)	132	0.000%
TRS UFI 2Y 01/17/2020	(186)	97	0.000%
TRS CNS 2Y 01/17/2020	(92)	53	0.000%
TRS WRB 2Y 01/17/2020	(673)	(559)	(0.001%)
TRS CHH 2Y 01/17/2020	(197)	37	0.000%
TRS AL 2Y 01/17/2020	(168)	358	0.001%
TRS SFBS 2Y 01/17/2020	(195)	314	0.001%
TRS MKL 2Y 01/17/2020	(13)	(135)	0.000%
TRS ARCB 2Y 01/17/2020	62	(51)	0.000%
TRS CWEN/A 2Y 01/17/2020	678	(231)	0.000%
TRS EPC 2Y 01/17/2020	759	(1,837)	(0.003%)
TRS SE/SEBA 2Y 01/17/2020	(6,322)	1,369	0.002%
TRS CTAS 2Y 01/17/2020	(57)	(101)	0.000%
TRS WLTW 2Y 01/17/2020	450	261	0.000%
TRS KN 2Y 01/17/2020	(1,406)	633	0.001%
TRS TDOC 2Y 01/17/2020	(354)	(602)	(0.001%)
TRS FR/DEC 2Y 01/17/2020	6,156	(12,835)	(0.021%)
TRS DK/GEN 2Y 01/17/2020	274	184	0.000%
TRS IT 2Y 01/17/2020	(49)	270	0.000%
TRS MDR 2Y 01/17/2020	(860)	1,075	0.002%
TRS WLK 2Y 01/17/2020	212	248	0.000%
TRS KEX 2Y 01/17/2020	(484)	(140)	0.000%
TRS INTC 2Y 01/17/2020	(400)	60	0.000%
TRS TWOU 2Y 01/17/2020	(469)	1,529	0.002%
TRS BBY 2Y 01/17/2020	114	83	0.000%
TRS MO 2Y 01/17/2020	1,141	(3,377)	(0.005%)
TRS EVR 2Y 01/17/2020	664	(339)	(0.001%)
TRS TYL 2Y 01/17/2020	(377)	(1,847)	(0.003%)
TRS KTOS 2Y 01/17/2020	(330)	(66)	0.000%
TRS SGMS 2Y 01/17/2020	110	222	0.000%
TRS JJOFF 2Y 01/17/2020	2,000	390	0.001%
TRS SIGI 2Y 01/17/2020	(390)	187	0.000%
TRS TIVO 2Y 01/17/2020	34	(5)	0.000%
TRS HELE 2Y 01/17/2020	238	(962)	(0.002%)
TRS ETFC 2Y 01/17/2020	501	326	0.001%
TRS TDOC 2Y 01/17/2020	(30)	(51)	0.000%
TRS LFUS 2Y 01/17/2020	(54)	(218)	0.000%
TRS SYNH 2Y 01/17/2020	382	(741)	(0.001%)
TRS AYI 2Y 01/17/2020	68	(56)	0.000%
TRS ZTS 2Y 01/17/2020	(804)	(2,466)	(0.004%)
TRS STX 2Y 01/17/2020	(1,000)	(1,160)	(0.002%)
TRS MDU 2Y 01/17/2020	(2,690)	3,658	0.006%
TRS URI 2Y 01/17/2020	41	(118)	0.000%
TRS TECD 2Y 01/17/2020	395	(304)	0.000%
TRS CWEN/A 2Y 01/17/2020	171	(58)	0.000%
TRS CH/NESN 2Y 01/17/2020	1,911	(5,988)	(0.010%)
TRS SEB 2Y 01/17/2020	(4)	826	0.001%
TRS CSFL 2Y 01/17/2020	(477)	100	0.000%
TRS JP/8802 2Y 01/20/2020	(2,400)	3,077	0.005%
TRS G 2Y 01/17/2020	(1,851)	444	0.001%
TRS IFF 2Y 01/17/2020	(55)	(122)	0.000%
TRS OXY 2Y 01/17/2020	6,580	(17,963)	(0.029%)
TRS UIHC 2Y 01/17/2020	(1,806)	867	0.001%
TRS GOOS 2Y 01/17/2020	110	(729)	(0.001%)
TRS ESNT 2Y 01/17/2020	681	368	0.001%
TRS WLL 2Y 01/17/2020	205	(752)	(0.001%)
TRS RNR 2Y 01/17/2020	(350)	(473)	(0.001%)
TRS ATSG 2Y 01/17/2020	(75)	(394)	(0.001%)
TRS TLRD 2Y 01/17/2020	417	75	0.000%
TRS MRC 2Y 01/17/2020	(322)	602	0.001%
TRS TWOU 2Y 01/17/2020	(37)	121	0.000%
TRS ALSN 2Y 01/17/2020	640	602	0.001%
TRS GTES 2Y 01/17/2020	(2,000)	200	0.000%
TRS JCOM 2Y 01/17/2020	33	(18)	0.000%
TRS CSCO 2Y 01/17/2020	1,017	(885)	(0.001%)
TRS EXC 2Y 01/17/2020	228	(116)	0.000%
TRS KSS 2Y 01/17/2020	69	374	0.001%
TRS TVPT 2Y 01/17/2020	1,372	27	0.000%
TRS RDN 2Y 01/17/2020	426	124	0.000%
TRS FFIN 2Y 01/17/2020	(147)	113	0.000%
TRS LMAT 2Y 01/17/2020	(118)	77	0.000%
TRS BNFT 2Y 01/17/2020	(274)	1,682	0.003%
TRS ARD 2Y 01/17/2020	167	(27)	0.000%
TRS DE/BOSS 2Y 01/17/2020	2,482	(2,730)	(0.004%)
TRS JP/3046 2Y 01/20/2020	300	(1,615)	(0.003%)
TRS TRN 2Y 01/17/2020	(199)	22	0.000%
TRS LCII 2Y 01/17/2020	(58)	(294)	0.000%
TRS GM 2Y 01/17/2020	(1,898)	2,297	0.004%
TRS BE/KBC 2Y 01/17/2020	9,296	(24,071)	(0.039%)
TRS MTOR 2Y 01/17/2020	1,123	640	0.001%
TRS SEAS 2Y 01/17/2020	585	(3,428)	(0.006%)
TRS RDN 2Y 01/17/2020	428	124	0.000%
TRS WTFC 2Y 01/17/2020	72	(127)	0.000%

TRS PSTG 2Y 01/17/2020	(853)	614	0.001%
TRS XEC 2Y 01/17/2020	(378)	1,803	0.003%
TRS CTB 2Y 01/17/2020	(903)	(1,020)	(0.002%)
TRS KKR 2Y 01/17/2020	5,419	(921)	(0.001%)
TRS BLMN 2Y 01/17/2020	230	104	0.000%
TRS GCI 2Y 01/17/2020	2,002	(2,242)	(0.004%)
TRS CI 2Y 01/17/2020	100	(874)	(0.001%)
TRS CGNX 2Y 01/17/2020	(298)	(12)	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS NKE 2Y 01/17/2020	107	454	0.001%
TRS DUK 2Y 01/17/2020	5,786	(10,357)	(0.017%)
TRS LOGM 2Y 01/17/2020	120	17	0.000%
TRS PSMT 2Y 01/17/2020	(77)	223	0.000%
TRS HCSG 2Y 01/17/2020	(222)	417	0.001%
TRS G 2Y 01/17/2020	(232)	56	0.000%
TRS LANC 2Y 01/17/2020	83	(421)	(0.001%)
TRS FOXF 2Y 01/17/2020	(72)	40	0.000%
TRS ALGT 2Y 01/17/2020	(35)	577	0.001%
TRS WLK 2Y 01/17/2020	347	406	0.001%
TRS AON 2Y 01/17/2020	(197)	(154)	0.000%
TRS ABC 2Y 01/17/2020	(1,097)	2,852	0.005%
TRS UBSI 2Y 01/17/2020	(1,528)	871	0.001%
TRS FR/BIM 2Y 01/17/2020	938	(2,042)	(0.003%)
TRS MSFT 2Y 01/17/2020	900	(1,188)	(0.002%)
TRS NNBR 2Y 01/17/2020	(1,540)	(1,170)	(0.002%)
TRS CE 2Y 01/17/2020	235	1,307	0.002%
TRS FFIN 2Y 01/17/2020	(128)	99	0.000%
TRS NYT 2Y 01/17/2020	(267)	267	0.000%
TRS IT 2Y 01/17/2020	1,421	(7,816)	(0.013%)
TRS ANDE 2Y 01/17/2020	(296)	41	0.000%
TRS FN 2Y 01/17/2020	302	722	0.001%
TRS SIG 2Y 01/17/2020	92	26	0.000%
TRS TEX 2Y 01/17/2020	1,417	(595)	(0.001%)
TRS UHS 2Y 01/17/2020	(71)	137	0.000%
TRS MA 2Y 01/17/2020	200	(360)	(0.001%)
TRS KRN 2Y 01/17/2020	186	4	0.000%
TRS ORA 2Y 01/17/2020	(249)	(254)	0.000%
TRS FLO 2Y 01/17/2020	372	4	0.000%
TRS NL/ABN 2Y 01/17/2020	4,049	(2,922)	(0.005%)
TRS UIS 2Y 01/17/2020	1,872	505	0.001%
TRS FLO 2Y 01/17/2020	235	2	0.000%
TRS CRS 2Y 01/17/2020	(95)	86	0.000%
TRS WK 2Y 01/17/2020	(142)	(172)	0.000%
TRS BE/KBC 2Y 01/17/2020	222	(575)	(0.001%)
TRS SFBS 2Y 01/17/2020	(85)	137	0.000%
TRS FR/KN 2Y 01/17/2020	(29,702)	10,687	0.017%
TRS CSX 2Y 01/17/2020	(2,451)	6,250	0.010%
TRS AMED 2Y 01/17/2020	37	(36)	0.000%
TRS NVRO 2Y 01/17/2020	(159)	(170)	0.000%
TRS GVA 2Y 01/17/2020	(146)	(1)	0.000%
TRS DF 2Y 01/17/2020	284	(145)	0.000%
TRS HTLD 2Y 01/17/2020	(975)	(176)	0.000%
TRS CAG 2Y 01/17/2020	(1,676)	12,821	0.021%
TRS KN 2Y 01/17/2020	(547)	246	0.000%
TRS UHAL 2Y 01/17/2020	(14)	202	0.000%
TRS PLAY 2Y 01/17/2020	421	(606)	(0.001%)
TRS CTXS 2Y 01/17/2020	95	(396)	(0.001%)
TRS CF 2Y 01/17/2020	701	1,500	0.002%
TRS RGA 2Y 01/17/2020	38	129	0.000%
TRS INFN 2Y 01/17/2020	(1,292)	39	0.000%
TRS IFF 2Y 01/17/2020	(76)	(168)	0.000%
TRS EXC 2Y 01/17/2020	1,064	(543)	(0.001%)
TRS CPRI 2Y 01/17/2020	452	(81)	0.000%
TRS NOC 2Y 01/17/2020	46	(568)	(0.001%)
TRS SR 2Y 01/17/2020	(43)	102	0.000%
TRS ENDP 2Y 01/17/2020	170	(364)	(0.001%)
TRS HUN 2Y 01/17/2020	610	653	0.001%
TRS CCK 2Y 01/17/2020	(122)	444	0.001%
TRS DF 2Y 01/17/2020	1,144	(583)	(0.001%)
TRS BE/KBC 2Y 01/17/2020	300	(777)	(0.001%)
TRS DE/HNR1 2Y 01/17/2020	(1,562)	(1,253)	(0.002%)
TRS TNC 2Y 01/17/2020	33	(33)	0.000%
TRS MLM 2Y 01/17/2020	(23)	86	0.000%
TRS MDT 2Y 01/17/2020	257	(229)	0.000%
TRS DRQ 2Y 01/17/2020	(88)	137	0.000%
TRS TUSK 2Y 01/17/2020	51	(72)	0.000%
TRS CIR 2Y 01/17/2020	(162)	748	0.001%
TRS KEY 2Y 01/17/2020	4	(1)	0.000%
TRS NTRS 2Y 01/17/2020	(1,271)	2,580	0.004%
TRS DLX 2Y 01/17/2020	56	(110)	0.000%
TRS TVPT 2Y 01/17/2020	546	11	0.000%
TRS ALG 2Y 01/17/2020	(88)	26	0.000%
TRS DORM 2Y 01/17/2020	(33)	(205)	0.000%
TRS TERP 2Y 01/17/2020	(505)	(66)	0.000%
TRS HDS 2Y 01/17/2020	252	260	0.000%
TRS AAPL 2Y 01/17/2020	(1,107)	6,863	0.011%
TRS PBF 2Y 01/17/2020	173	151	0.000%
TRS EPAY 2Y 01/17/2020	400	524	0.001%
TRS PEG 2Y 01/17/2020	180	(245)	0.000%
TRS RYAM 2Y 01/17/2020	(98)	29	0.000%
TRS FL 2Y 01/17/2020	576	3,214	0.005%
TRS WDFC 2Y 01/17/2020	(42)	(368)	(0.001%)
TRS ATRC 2Y 01/17/2020	135	170	0.000%
TRS KEX 2Y 01/17/2020	(25)	(7)	0.000%
TRS NEOG 2Y 01/17/2020	(502)	1,391	0.002%
TRS CCK 2Y 01/17/2020	(339)	1,234	0.002%
TRS XEL 2Y 01/17/2020	(1,383)	3,402	0.005%
TRS UAA 2Y 01/17/2020	(1,265)	923	0.001%
TRS DVMT 2Y 01/17/2020	104	584	0.001%
TRS JP/5401 2Y 01/20/2020	(9,200)	8,270	0.013%

TRS EL 2Y 01/17/2020	(2,100)	420	0.001%
TRS FEYE 2Y 01/17/2020	(706)	960	0.002%
TRS MTRX 2Y 01/17/2020	112	(16)	0.000%
TRS AEE 2Y 01/17/2020	41	(85)	0.000%
TRS SRCL 2Y 01/17/2020	(282)	680	0.001%
TRS ETM 2Y 01/17/2020	(1,023)	430	0.001%
TRS PKG 2Y 01/17/2020	(486)	1,594	0.003%
TRS JP/9433 2Y 01/20/2020	(4,400)	1,666	0.003%
TRS KRA 2Y 01/17/2020	207	2	0.000%
TRS WD 2Y 01/17/2020	(189)	(474)	(0.001%)
TRS SPR 2Y 01/17/2020	111	(79)	0.000%
TRS HDS 2Y 01/17/2020	102	105	0.000%
TRS WWD 2Y 01/17/2020	(289)	306	0.000%
TRS ROK 2Y 01/17/2020	(2,473)	6,999	0.011%
TRS RSG 2Y 01/17/2020	(485)	820	0.001%
TRS ALGT 2Y 01/17/2020	(53)	874	0.001%
TRS TSE 2Y 01/17/2020	77	79	0.000%
TRS VAC 2Y 01/17/2020	(87)	179	0.000%
TRS HL 2Y 01/17/2020	(8,271)	744	0.001%
TRS PJT 2Y 01/17/2020	(751)	(45)	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS KFY 2Y 01/17/2020	197	(493)	(0.001%)
TRS STAY 2Y 01/17/2020	261	(303)	0.000%
TRS AGCO 2Y 01/17/2020	400	712	0.001%
TRS PB 2Y 01/17/2020	(120)	(4)	0.000%
TRS FND 2Y 01/17/2020	(2,000)	700	0.001%
TRS JP/8725 2Y 01/20/2020	(1,700)	1,660	0.003%
TRS ENDP 2Y 01/17/2020	1,857	(3,974)	(0.006%)
TRS EYE 2Y 01/17/2020	(452)	479	0.001%
TRS JP/6028 2Y 01/20/2020	1,000	(3,147)	(0.005%)
TRS CUBI 2Y 01/17/2020	116	8	0.000%
TRS KRN 2Y 01/17/2020	512	10	0.000%
TRS EIGI 2Y 01/17/2020	4,583	(2,200)	(0.004%)
TRS NTAP 2Y 01/17/2020	494	30	0.000%
TRS EV 2Y 01/17/2020	(778)	(257)	0.000%
TRS IDCC 2Y 01/17/2020	109	(565)	(0.001%)
TRS JP/5713 2Y 01/20/2020	1,000	(2,340)	(0.004%)
TRS TREE 2Y 01/17/2020	(28)	103	0.000%
TRS GCI 2Y 01/17/2020	2,051	(2,297)	(0.004%)
TRS ATKR 2Y 01/17/2020	213	21	0.000%
TRS HCSG 2Y 01/17/2020	(935)	1,758	0.003%
TRS ANAT 2Y 01/17/2020	88	576	0.001%
TRS PT/GALP 2Y 01/17/2020	1,250	(394)	(0.001%)
TRS ETR 2Y 01/17/2020	118	(84)	0.000%
TRS WDC 2Y 01/17/2020	230	(294)	0.000%
TRS GPOR 2Y 01/17/2020	496	(645)	(0.001%)
TRS USM 2Y 01/17/2020	106	(102)	0.000%
TRS GPS 2Y 01/17/2020	(292)	(88)	0.000%
TRS BOH 2Y 01/17/2020	(26)	83	0.000%
TRS AMZN 2Y 01/17/2020	70	(1,326)	(0.002%)
TRS NCLH 2Y 01/17/2020	1,111	(5,277)	(0.009%)
TRS VRTS 2Y 01/17/2020	(25)	(11)	0.000%
TRS IFF 2Y 01/17/2020	(44)	(97)	0.000%
TRS HTLF 2Y 01/17/2020	(1,282)	3,692	0.006%
TRS ETR 2Y 01/17/2020	24	(17)	0.000%
TRS AAN 2Y 01/17/2020	372	562	0.001%
TRS MDRX 2Y 01/17/2020	2,022	(1,274)	(0.002%)
TRS MGPI 2Y 01/17/2020	(98)	(210)	0.000%
TRS JP/5108 2Y 01/20/2020	6,400	(17,694)	(0.029%)
TRS RUN 2Y 01/17/2020	(599)	1,330	0.002%
TRS NVCR 2Y 01/17/2020	(308)	367	0.001%
TRS MLAB 2Y 01/17/2020	(46)	(65)	0.000%
TRS MTW 2Y 01/17/2020	(901)	207	0.000%
TRS CTXS 2Y 01/17/2020	12	(50)	0.000%
TRS JP/5401 2Y 01/20/2020	(2,300)	2,067	0.003%
TRS ANGO 2Y 01/17/2020	391	(133)	0.000%
TRS GCI 2Y 01/17/2020	439	(492)	(0.001%)
TRS MTW 2Y 01/17/2020	(233)	54	0.000%
TRS SGMS 2Y 01/17/2020	186	376	0.001%
TRS NRC 2Y 01/17/2020	(34)	39	0.000%
TRS FARO 2Y 01/17/2020	(617)	1,536	0.002%
TRS GES 2Y 01/17/2020	(90)	(113)	0.000%
TRS ARW 2Y 01/17/2020	(105)	99	0.000%
TRS ES 2Y 01/17/2020	621	(1,372)	(0.002%)
TRS HSTM 2Y 01/17/2020	41	(15)	0.000%
TRS INFN 2Y 01/17/2020	(1,386)	42	0.000%
TRS FF 2Y 01/17/2020	280	146	0.000%
TRS HFC 2Y 01/17/2020	37	(58)	0.000%
TRS AAXN 2Y 01/17/2020	(39)	2	0.000%
TRS ABCB 2Y 01/17/2020	(221)	(108)	0.000%
TRS JCOM 2Y 01/17/2020	53	(30)	0.000%
TRS JCI 2Y 01/17/2020	(6,216)	8,765	0.014%
TRS AGM 2Y 01/17/2020	94	351	0.001%
TRS KRN 2Y 01/17/2020	2,731	55	0.000%
TRS OLN 2Y 01/17/2020	1,514	606	0.001%
TRS REVG 2Y 01/17/2020	(353)	741	0.001%
TRS ABCB 2Y 01/17/2020	(79)	(39)	0.000%
TRS NLSN 2Y 01/17/2020	2,000	(3,940)	(0.006%)
TRS NOC 2Y 01/17/2020	84	(1,037)	(0.002%)
TRS REVG 2Y 01/17/2020	(683)	1,434	0.002%
TRS ABCB 2Y 01/17/2020	(1)	(0)	0.000%
TRS NOV 2Y 01/17/2020	(2,810)	1,827	0.003%
TRS SFBS 2Y 01/17/2020	(761)	1,225	0.002%
TRS DXC 2Y 01/17/2020	66	(153)	0.000%
TRS OI 2Y 01/17/2020	1,332	839	0.001%
TRS CVBF 2Y 01/17/2020	(452)	131	0.000%
TRS GLT 2Y 01/17/2020	(1,138)	1,798	0.003%
TRS REVG 2Y 01/17/2020	(361)	758	0.001%
TRS LW 2Y 01/17/2020	195	(367)	(0.001%)
TRS APTV 2Y 01/17/2020	(69)	198	0.000%

TRS WETF 2Y 01/17/2020	(1,438)	(244)	0.000%
TRS NVRO 2Y 01/17/2020	(116)	(124)	0.000%
TRS MDR 2Y 01/17/2020	(405)	506	0.001%
TRS LSTR 2Y 01/17/2020	77	119	0.000%
TRS ORA 2Y 01/17/2020	(262)	(267)	0.000%
TRS JP/4911 2Y 01/20/2020	2,300	(4,386)	(0.007%)
TRS STX 2Y 01/17/2020	(1,000)	(1,160)	(0.002%)
TRS TBK 2Y 01/17/2020	(1,197)	3,268	0.005%
TRS RRR 2Y 01/17/2020	630	(1,140)	(0.002%)
TRS JCOM 2Y 01/17/2020	15	(8)	0.000%
TRS CBU 2Y 01/17/2020	(540)	713	0.001%
TRS NUVA 2Y 01/17/2020	30	(108)	0.000%
TRS CDXS 2Y 01/17/2020	(119)	271	0.000%
TRS ALSN 2Y 01/17/2020	167	157	0.000%
TRS ETH 2Y 01/17/2020	106	(133)	0.000%
TRS DCOM 2Y 01/17/2020	466	(5)	0.000%
TRS WLTW 2Y 01/17/2020	200	116	0.000%
TRS SCHN 2Y 01/17/2020	1,350	(5,009)	(0.008%)
TRS NOC 2Y 01/17/2020	41	(506)	(0.001%)
TRS TRCO 2Y 01/17/2020	337	13	0.000%
TRS IDA 2Y 01/17/2020	(345)	1,718	0.003%
TRS ANAT 2Y 01/17/2020	69	451	0.001%
TRS SRE 2Y 01/17/2020	(64)	431	0.001%
TRS HSTM 2Y 01/17/2020	315	(117)	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS FR/AKE 2Y 01/17/2020	(3,592)	823	0.001%
TRS CASY 2Y 01/17/2020	1,400	(4,942)	(0.008%)
TRS NCS 2Y 01/17/2020	2,204	(5,356)	(0.009%)
TRS CNMD 2Y 01/17/2020	171	400	0.001%
TRS MTD 2Y 01/17/2020	(21)	142	0.000%
TRS LKQ 2Y 01/17/2020	(251)	206	0.000%
TRS IDCC 2Y 01/17/2020	22	(114)	0.000%
TRS CVGW 2Y 01/17/2020	(22)	258	0.000%
TRS HUN 2Y 01/17/2020	261	279	0.000%
TRS IVZ 2Y 01/17/2020	(565)	147	0.000%
TRS MRCY 2Y 01/17/2020	(31)	25	0.000%
TRS PSMT 2Y 01/17/2020	(149)	432	0.001%
TRS LEG 2Y 01/17/2020	(11)	5	0.000%
TRS SBGI 2Y 01/17/2020	95	(122)	0.000%
TRS HTZ 2Y 01/17/2020	(528)	660	0.001%
TRS FCX 2Y 01/17/2020	379	(106)	0.000%
TRS XYL 2Y 01/17/2020	(500)	(1,210)	(0.002%)
TRS LFUS 2Y 01/17/2020	(13)	(53)	0.000%
TRS GTES 2Y 01/17/2020	(3,000)	300	0.000%
TRS DE/VOW 2Y 01/17/2020	728	(5,755)	(0.009%)
TRS ATRC 2Y 01/17/2020	156	197	0.000%
TRS NNBR 2Y 01/17/2020	(810)	(616)	(0.001%)
TRS TRN 2Y 01/17/2020	(1,045)	115	0.000%
TRS NOC 2Y 01/17/2020	87	(1,074)	(0.002%)
TRS ED 2Y 01/17/2020	286	(1,193)	(0.002%)
TRS HSIC 2Y 01/17/2020	(808)	986	0.002%
TRS FI/WRT1V 2Y 01/17/2020	3,181	(510)	(0.001%)
TRS LABL 2Y 01/17/2020	(123)	18	0.000%
TRS CMA 2Y 01/17/2020	(300)	249	0.000%
TRS ANDE 2Y 01/17/2020	(250)	35	0.000%
TRS TOWR 2Y 01/17/2020	2,204	(2,314)	(0.004%)
TRS KOP 2Y 01/17/2020	(472)	52	0.000%
TRS CENX 2Y 01/17/2020	(76)	73	0.000%
TRS TUSK 2Y 01/17/2020	119	(169)	0.000%
TRS AGX 2Y 01/17/2020	(64)	113	0.000%
TRS CNS 2Y 01/17/2020	(88)	51	0.000%
TRS ES/AMS 2Y 01/17/2020	932	1,838	0.003%
TRS VMW 2Y 01/17/2020	342	(5,404)	(0.009%)
TRS FWRD 2Y 01/17/2020	8	(7)	0.000%
TRS GATX 2Y 01/17/2020	(67)	90	0.000%
TRS CSGP 2Y 01/17/2020	(19)	146	0.000%
TRS FLR 2Y 01/17/2020	(443)	168	0.000%
TRS GPK 2Y 01/17/2020	(715)	136	0.000%
TRS DUK 2Y 01/17/2020	1,358	(2,431)	(0.004%)
TRS URI 2Y 01/17/2020	28	(81)	0.000%
TRS LABL 2Y 01/17/2020	(106)	16	0.000%
TRS SNV 2Y 01/17/2020	(800)	(104)	0.000%
TRS VGR 2Y 01/17/2020	644	(142)	0.000%
TRS KFRC 2Y 01/17/2020	717	1,269	0.002%
TRS WTW 2Y 01/17/2020	55	(373)	(0.001%)
TRS WETF 2Y 01/17/2020	(387)	(66)	0.000%
TRS NCMI 2Y 01/17/2020	734	(154)	0.000%
TRS WDC 2Y 01/17/2020	156	(200)	0.000%
TRS JP/2220 2Y 01/20/2020	2,500	(3,536)	(0.006%)
TRS CPE 2Y 01/17/2020	(61)	30	0.000%
TRS SHAK 2Y 01/17/2020	(51)	17	0.000%
TRS PCTY 2Y 01/17/2020	110	(9)	0.000%
TRS DOOR 2Y 01/17/2020	145	(299)	0.000%
TRS ECHO 2Y 01/17/2020	26	(19)	0.000%
TRS RNST 2Y 01/17/2020	(153)	176	0.000%
TRS EVH 2Y 01/17/2020	(139)	(217)	0.000%
TRS KFRC 2Y 01/17/2020	47	83	0.000%
TRS GPK 2Y 01/17/2020	(257)	49	0.000%
TRS AWI 2Y 01/17/2020	1,151	(2,279)	(0.004%)
TRS NHC 2Y 01/17/2020	732	(329)	(0.001%)
TRS HI 2Y 01/17/2020	199	(205)	0.000%
TRS SANM 2Y 01/17/2020	1,116	301	0.000%
TRS MTW 2Y 01/17/2020	(890)	205	0.000%
TRS CHRW 2Y 01/17/2020	179	(134)	0.000%
TRS JP/8028 2Y 01/20/2020	(700)	23,630	0.038%
TRS R 2Y 01/17/2020	(489)	513	0.001%
TRS CHRW 2Y 01/17/2020	(3,571)	2,678	0.004%
TRS DE/DTE 2Y 01/17/2020	(4,651)	2,105	0.003%
TRS RYAM 2Y 01/17/2020	(332)	100	0.000%
TRS AEL 2Y 01/17/2020	19	4	0.000%

TRS SIEN 2Y 01/17/2020	(1,395)	698	0.001%
TRS ZION 2Y 01/17/2020	518	(233)	0.000%
TRS NCS 2Y 01/17/2020	408	(991)	(0.002%)
TRS PJC 2Y 01/17/2020	(251)	(299)	0.000%
TRS BYD 2Y 01/17/2020	242	(494)	(0.001%)
TRS AVT 2Y 01/17/2020	257	(319)	(0.001%)
TRS RNST 2Y 01/17/2020	(27)	31	0.000%
TRS WLL 2Y 01/17/2020	470	(1,725)	(0.003%)
TRS ORA 2Y 01/17/2020	(174)	(177)	0.000%
TRS RRC 2Y 01/17/2020	2,616	(4,395)	(0.007%)
TRS LORL 2Y 01/17/2020	(938)	1,248	0.002%
TRS DK/VWS 2Y 01/17/2020	(600)	2,698	0.004%
TRS BRK/B 2Y 01/17/2020	(74)	(463)	(0.001%)
TRS UIS 2Y 01/17/2020	1,037	280	0.000%
TRS LLY 2Y 01/17/2020	1,494	10,996	0.018%
TRS FIVE 2Y 01/17/2020	(192)	(1,033)	(0.002%)
TRS HE 2Y 01/17/2020	236	(231)	0.000%
TRS PENN 2Y 01/17/2020	84	(248)	0.000%
TRS CSWI 2Y 01/17/2020	565	(316)	(0.001%)
TRS VRTU 2Y 01/17/2020	(109)	(493)	(0.001%)
TRS HRB 2Y 01/17/2020	1,312	(1,128)	(0.002%)
TRS MDSO 2Y 01/17/2020	(107)	157	0.000%
TRS WTW 2Y 01/17/2020	84	(570)	(0.001%)
TRS LPX 2Y 01/17/2020	507	735	0.001%
TRS CHEF 2Y 01/17/2020	(94)	301	0.000%
TRS ATH 2Y 01/17/2020	363	(167)	0.000%
TRS MGEE 2Y 01/17/2020	(118)	906	0.001%
TRS IT/ENI 2Y 01/17/2020	(3,671)	892	0.001%
TRS HTLD 2Y 01/17/2020	(363)	(65)	0.000%
TRS JNPR 2Y 01/17/2020	362	(170)	0.000%
TRS TIF 2Y 01/17/2020	(13)	2	0.000%
TRS SANM 2Y 01/17/2020	196	53	0.000%
TRS PAYC 2Y 01/17/2020	91	(82)	0.000%
TRS NUAN 2Y 01/17/2020	4,564	(4,610)	(0.007%)
TRS ODFL 2Y 01/17/2020	351	(326)	(0.001%)
TRS VRNS 2Y 01/17/2020	(247)	54	0.000%
TRS AAXN 2Y 01/17/2020	(526)	26	0.000%
TRS CDW 2Y 01/17/2020	668	(2,458)	(0.004%)
TRS BCO 2Y 01/17/2020	(161)	(140)	0.000%
TRS SE/SAND 2Y 01/17/2020	(14,788)	1,586	0.003%
TRS FCX 2Y 01/17/2020	1,196	(335)	(0.001%)
TRS AXS 2Y 01/17/2020	42	(9)	0.000%
TRS WCC 2Y 01/17/2020	185	(24)	0.000%
TRS CB 2Y 01/17/2020	3,684	5,710	0.009%
TRS ALSN 2Y 01/17/2020	358	337	0.001%
TRS GTN 2Y 01/17/2020	499	(998)	(0.002%)
TRS GE 2Y 01/17/2020	10,289	4,321	0.007%
TRS AMP 2Y 01/17/2020	117	(502)	(0.001%)
TRS AMED 2Y 01/17/2020	338	(328)	(0.001%)
TRS LMAT 2Y 01/17/2020	(21)	14	0.000%
TRS UNG 2Y 01/17/2020	(500)	2,000	0.003%
TRS TFSL 2Y 01/17/2020	(84)	(19)	0.000%
TRS NVCR 2Y 01/17/2020	(257)	306	0.000%
TRS LL 2Y 01/17/2020	(4,000)	2,800	0.005%
TRS GRA 2Y 01/17/2020	(92)	(489)	(0.001%)
TRS SCHW 2Y 01/17/2020	1,702	1,413	0.002%
TRS GB/SBER 2Y 01/17/2020	5,000	(100)	0.000%
TRS NTAP 2Y 01/17/2020	96	6	0.000%
TRS PSMT 2Y 01/17/2020	(98)	284	0.000%
TRS SIG 2Y 01/17/2020	232	65	0.000%
TRS RGA 2Y 01/17/2020	28	95	0.000%
TRS TUSK 2Y 01/17/2020	57	(81)	0.000%
TRS BLDR 2Y 01/17/2020	1,319	40	0.000%
TRS CRL 2Y 01/17/2020	136	(962)	(0.002%)
TRS DK/GEN 2Y 01/17/2020	354	27	0.000%
TRS VAC 2Y 01/17/2020	(81)	167	0.000%
TRS PRLB 2Y 01/17/2020	(135)	(259)	0.000%
TRS FFIC 2Y 01/17/2020	51	11	0.000%
TRS LNTH 2Y 01/17/2020	153	(96)	0.000%
TRS SF 2Y 01/17/2020	(58)	17	0.000%
TRS SEB 2Y 01/17/2020	(9)	1,859	0.003%
TRS AMRC 2Y 01/17/2020	(837)	511	0.001%
TRS EXPE 2Y 01/17/2020	34	(146)	0.000%
TRS CBZ 2Y 01/17/2020	300	69	0.000%
TRS NKE 2Y 01/17/2020	1,584	6,716	0.011%
TRS MCK 2Y 01/17/2020	102	(146)	0.000%
TRS JP/4911 2Y 01/20/2020	1,300	(2,479)	(0.004%)
TRS HQY 2Y 01/17/2020	(59)	(1)	0.000%
TRS VRNS 2Y 01/17/2020	(51)	11	0.000%
TRS DXC 2Y 01/17/2020	151	(350)	(0.001%)
TRS ORBC 2Y 01/17/2020	(761)	(137)	0.000%
TRS NEOG 2Y 01/17/2020	(26)	72	0.000%
TRS DRQ 2Y 01/17/2020	(232)	362	0.001%
TRS TXRH 2Y 01/17/2020	(37)	52	0.000%
TRS RNG 2Y 01/17/2020	(52)	(257)	0.000%
TRS PSMT 2Y 01/17/2020	(33)	96	0.000%
TRS PCTY 2Y 01/17/2020	100	(8)	0.000%
TRS WYNN 2Y 01/17/2020	(64)	356	0.001%
TRS PSTG 2Y 01/17/2020	(912)	657	0.001%
TRS GCO 2Y 01/17/2020	551	424	0.001%
TRS VSAT 2Y 01/17/2020	(41)	143	0.000%
TRS GB/RSA 2Y 01/17/2020	33,299	7,219	0.012%
TRS MCY 2Y 01/17/2020	(145)	229	0.000%
TRS APTV 2Y 01/17/2020	(36)	103	0.000%
TRS IART 2Y 01/17/2020	(11)	22	0.000%
TRS IPGP 2Y 01/17/2020	(53)	207	0.000%
TRS TWLO 2Y 01/17/2020	(494)	(914)	(0.001%)
TRS CUBI 2Y 01/17/2020	266	19	0.000%
TRS PEGI 2Y 01/17/2020	(633)	544	0.001%
TRS HAE 2Y 01/17/2020	(444)	622	0.001%

TRS CFG 2Y 01/17/2020	218	(76)	0.000%
TRS NO/TEL 2Y 01/17/2020	(6,254)	2,097	0.003%
TRS HLI 2Y 01/17/2020	(546)	213	0.000%
TRS CTAS 2Y 01/17/2020	(219)	(388)	(0.001%)
TRS DLX 2Y 01/17/2020	156	(307)	0.000%
TRS AR 2Y 01/17/2020	108	(150)	0.000%
TRS CIT 2Y 01/17/2020	528	(898)	(0.001%)
TRS VIAV 2Y 01/17/2020	(407)	(16)	0.000%
TRS NVRO 2Y 01/17/2020	(196)	(210)	0.000%
TRS TTMI 2Y 01/17/2020	156	30	0.000%
TRS HL 2Y 01/17/2020	(1,451)	131	0.000%
TRS AYI 2Y 01/17/2020	85	(70)	0.000%
TRS COLB 2Y 01/17/2020	(162)	(2)	0.000%
TRS APAM 2Y 01/17/2020	859	(747)	(0.001%)
TRS SBGI 2Y 01/17/2020	795	(1,018)	(0.002%)
TRS GOOGL 2Y 01/17/2020	50	966	0.002%
TRS NOC 2Y 01/17/2020	123	(1,518)	(0.002%)
TRS CGNX 2Y 01/17/2020	(54)	(2)	0.000%
TRS RCM 2Y 01/17/2020	(368)	140	0.000%
TRS AU/RIO 2Y 01/17/2020	(2,000)	(2,571)	(0.004%)
TRS NSIT 2Y 01/17/2020	163	(70)	0.000%
TRS LW 2Y 01/17/2020	365	(686)	(0.001%)
TRS ACIW 2Y 01/17/2020	749	727	0.001%
TRS GATX 2Y 01/17/2020	(227)	304	0.000%
TRS TXRH 2Y 01/17/2020	(160)	226	0.000%
TRS ANAT 2Y 01/17/2020	55	360	0.001%
TRS MLM 2Y 01/17/2020	(99)	371	0.001%
TRS ATKR 2Y 01/17/2020	602	60	0.000%
TRS TFSL 2Y 01/17/2020	(1,356)	(312)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	195	0.000%
TRS EYE 2Y 01/17/2020	(862)	914	0.001%
TRS WRK 2Y 01/17/2020	(2,631)	6,393	0.010%
TRS ABBV 2Y 01/17/2020	(452)	(3,282)	(0.005%)
TRS DK/VWS 2Y 01/17/2020	(800)	3,597	0.006%
TRS JP/7936 2Y 01/20/2020	21,600	(35,082)	(0.057%)
TRS FR/AIR 2Y 01/17/2020	924	(3,907)	(0.006%)
TRS JBLU 2Y 01/17/2020	412	(190)	0.000%
TRS WDC 2Y 01/17/2020	510	(653)	(0.001%)
TRS PH 2Y 01/17/2020	(557)	395	0.001%
TRS BBY 2Y 01/17/2020	263	192	0.000%
TRS SWN 2Y 01/17/2020	1,523	(320)	(0.001%)
TRS RGA 2Y 01/17/2020	59	200	0.000%
TRS PRO 2Y 01/17/2020	(98)	(78)	0.000%
TRS MKL 2Y 01/17/2020	(33)	(343)	(0.001%)
TRS TERP 2Y 01/17/2020	(581)	(76)	0.000%
TRS IBTX 2Y 01/17/2020	(342)	992	0.002%
TRS TERP 2Y 01/17/2020	(669)	(87)	0.000%
TRS JJOFF 2Y 01/17/2020	1,000	195	0.000%
TRS TUSK 2Y 01/17/2020	816	(1,159)	(0.002%)
TRS RUN 2Y 01/17/2020	(581)	1,290	0.002%
TRS W 2Y 01/17/2020	400	(1,348)	(0.002%)
TRS BLDR 2Y 01/17/2020	140	4	0.000%
TRS CSCO 2Y 01/17/2020	273	(238)	0.000%
TRS HFC 2Y 01/17/2020	127	(198)	0.000%
TRS HSII 2Y 01/17/2020	1,785	(1,678)	(0.003%)
TRS FL 2Y 01/17/2020	122	681	0.001%
TRS POR 2Y 01/17/2020	615	(1,021)	(0.002%)
TRS BE/KBC 2Y 01/17/2020	222	(575)	(0.001%)
TRS DE/VOW 2Y 01/17/2020	3,113	(24,610)	(0.040%)
TRS SAVE 2Y 01/17/2020	(148)	33	0.000%
TRS RLI 2Y 01/17/2020	(7)	7	0.000%
TRS PEGI 2Y 01/17/2020	(1,505)	1,294	0.002%
TRS WDAY 2Y 01/17/2020	(137)	(811)	(0.001%)
TRS PSEC 2Y 01/17/2020	(7,200)	(1,584)	(0.003%)
TRS RXN 2Y 01/17/2020	777	(1,072)	(0.002%)
TRS FMC 2Y 01/17/2020	(74)	171	0.000%
TRS BLMN 2Y 01/17/2020	502	226	0.000%
TRS GPRE 2Y 01/17/2020	(402)	470	0.001%
TRS NCR 2Y 01/17/2020	128	47	0.000%
TRS AMP 2Y 01/17/2020	102	(438)	(0.001%)
TRS BID 2Y 01/17/2020	(231)	(795)	(0.001%)
TRS AOS 2Y 01/17/2020	(3,494)	(1,118)	(0.002%)
TRS KNX 2Y 01/17/2020	(281)	481	0.001%
TRS ATH 2Y 01/17/2020	367	(169)	0.000%
TRS REGI 2Y 01/17/2020	606	915	0.001%
TRS NCI 2Y 01/17/2020	254	328	0.001%
TRS GPK 2Y 01/17/2020	(827)	157	0.000%
TRS IPGP 2Y 01/17/2020	(23)	90	0.000%
TRS NWL 2Y 01/17/2020	2,981	(8,675)	(0.014%)
TRS SRI 2Y 01/17/2020	278	39	0.000%
TRS INGR 2Y 01/17/2020	15	(34)	0.000%
TRS LCII 2Y 01/17/2020	(135)	(684)	(0.001%)
TRS AMP 2Y 01/17/2020	186	(798)	(0.001%)
TRS GRA 2Y 01/17/2020	(215)	(1,142)	(0.002%)
TRS MLM 2Y 01/17/2020	(33)	124	0.000%
TRS FNV 2Y 01/17/2020	1,500	(2,010)	(0.003%)
TRS AGM 2Y 01/17/2020	493	1,839	0.003%
TRS AAON 2Y 01/17/2020	(57)	(44)	0.000%
TRS APH 2Y 01/17/2020	(81)	123	0.000%
TRS ARA 2Y 01/17/2020	(24)	45	0.000%
TRS NOV 2Y 01/17/2020	(2,081)	(252)	0.000%
TRS OGE 2Y 01/17/2020	830	(788)	(0.001%)
TRS RJF 2Y 01/17/2020	370	303	0.000%
TRS HRL 2Y 01/17/2020	(986)	483	0.001%
TRS FBP 2Y 01/17/2020	1,949	468	0.001%
TRS FRAC 2Y 01/17/2020	686	(563)	(0.001%)
TRS MTG 2Y 01/17/2020	837	243	0.000%
TRS JCOM 2Y 01/17/2020	181	(101)	0.000%
TRS LPX 2Y 01/17/2020	364	528	0.001%
TRS BMCH 2Y 01/17/2020	387	62	0.000%

TRS RLI 2Y 01/17/2020	(186)	186	0.000%
TRS ES/MAF 2Y 01/17/2020	(7,867)	658	0.001%
TRS TWOU 2Y 01/17/2020	(33)	108	0.000%
TRS AAP 2Y 01/17/2020	50	(69)	0.000%
TRS ETH 2Y 01/17/2020	1,625	(2,031)	(0.003%)
TRS KSU 2Y 01/17/2020	4,060	(1,624)	(0.003%)
TRS LHCG 2Y 01/17/2020	(362)	355	0.001%
TRS FE 2Y 01/17/2020	(110)	19	0.000%
TRS DF 2Y 01/17/2020	1,883	(960)	(0.002%)
TRS EXPE 2Y 01/17/2020	182	(779)	(0.001%)
TRS IBKR 2Y 01/17/2020	144	216	0.000%
TRS XOG 2Y 01/17/2020	663	(232)	0.000%
TRS ANTM 2Y 01/17/2020	82	(333)	(0.001%)
TRS IDCC 2Y 01/17/2020	394	(2,041)	(0.003%)
TRS ITW 2Y 01/17/2020	358	(505)	(0.001%)
TRS ROLL 2Y 01/17/2020	(133)	375	0.001%
TRS PRGS 2Y 01/17/2020	425	659	0.001%
TRS SHAK 2Y 01/17/2020	(231)	76	0.000%
TRS FSS 2Y 01/17/2020	696	(132)	0.000%
TRS APH 2Y 01/17/2020	3,075	(4,674)	(0.008%)
TRS AMSF 2Y 01/17/2020	(1,085)	2,029	0.003%
TRS HRC 2Y 01/17/2020	400	(552)	(0.001%)
TRS SE/HEXAB 2Y 01/17/2020	3,062	(1,969)	(0.003%)
TRS UHS 2Y 01/17/2020	(78)	151	0.000%
TRS HRL 2Y 01/17/2020	(151)	74	0.000%
TRS CDE 2Y 01/17/2020	(2,338)	(234)	0.000%
TRS EXTN 2Y 01/17/2020	211	(382)	(0.001%)
TRS RCM 2Y 01/17/2020	(297)	113	0.000%
TRS WCC 2Y 01/17/2020	145	(19)	0.000%
TRS AXGN 2Y 01/17/2020	(511)	3,628	0.006%
TRS TIVO 2Y 01/17/2020	195	(31)	0.000%
TRS OI 2Y 01/17/2020	108	68	0.000%
TRS ATR 2Y 01/17/2020	(47)	215	0.000%
TRS JP/4568 2Y 01/20/2020	13,400	(65,523)	(0.106%)
TRS GOLF 2Y 01/17/2020	98	(49)	0.000%
TRS NNBR 2Y 01/17/2020	(690)	(524)	(0.001%)
TRS PODD 2Y 01/17/2020	(82)	(229)	0.000%
TRS PODD 2Y 01/17/2020	(403)	(1,124)	(0.002%)
TRS CH/UBSG 2Y 01/17/2020	3,572	(327)	(0.001%)
TRS EFX 2Y 01/17/2020	(180)	740	0.001%
TRS IDCC 2Y 01/17/2020	49	(254)	0.000%
TRS TAP 2Y 01/17/2020	104	(459)	(0.001%)
TRS NOC 2Y 01/17/2020	32	(395)	(0.001%)
TRS NCLH 2Y 01/17/2020	567	(2,693)	(0.004%)
TRS GOOS 2Y 01/17/2020	1,000	(6,630)	(0.011%)
TRS CCK 2Y 01/17/2020	(243)	885	0.001%
TRS RRC 2Y 01/17/2020	411	(690)	(0.001%)
TRS THG 2Y 01/17/2020	(192)	(1,386)	(0.002%)
TRS ATRC 2Y 01/17/2020	107	135	0.000%
TRS GTS 2Y 01/17/2020	297	339	0.001%
TRS DKS 2Y 01/17/2020	121	(272)	0.000%
TRS WP 2Y 01/17/2020	350	(158)	0.000%
TRS MU 2Y 01/17/2020	1,390	(2,989)	(0.005%)
TRS MCK 2Y 01/17/2020	(792)	1,133	0.002%
TRS ITCI 2Y 01/17/2020	(1,098)	1,625	0.003%
TRS TMST 2Y 01/17/2020	(434)	391	0.001%
TRS GHC 2Y 01/17/2020	(13)	6	0.000%
TRS KNSL 2Y 01/17/2020	(33)	(9)	0.000%
TRS VRNT 2Y 01/17/2020	171	(674)	(0.001%)
TRS WBT 2Y 01/17/2020	(179)	134	0.000%
TRS PAYC 2Y 01/17/2020	51	(46)	0.000%
TRS MHK 2Y 01/17/2020	(88)	(106)	0.000%
TRS FI/METSO 2Y 01/17/2020	(2,282)	183	0.000%
TRS GCP 2Y 01/17/2020	(269)	(175)	0.000%
TRS DK/MAERSKB 2Y 01/17/2020	(44)	3,484	0.006%
TRS TGI 2Y 01/17/2020	(877)	1,500	0.002%
TRS REVG 2Y 01/17/2020	(440)	924	0.001%
TRS BLDL 2Y 01/17/2020	542	16	0.000%
TRS AGR 2Y 01/17/2020	257	(306)	0.000%
TRS GATX 2Y 01/17/2020	(87)	117	0.000%
TRS IBKC 2Y 01/17/2020	344	(1,180)	(0.002%)
TRS BLMN 2Y 01/17/2020	1,107	498	0.001%
TRS ATRC 2Y 01/17/2020	97	122	0.000%
TRS KNX 2Y 01/17/2020	(113)	193	0.000%
TRS EXPE 2Y 01/17/2020	22	(94)	0.000%
TRS CH/UBSG 2Y 01/17/2020	6,644	(608)	(0.001%)
TRS CRS 2Y 01/17/2020	(58)	52	0.000%
TRS CRAY 2Y 01/17/2020	(345)	304	0.000%
TRS TECH 2Y 01/17/2020	(324)	674	0.001%
TRS IPGP 2Y 01/17/2020	(59)	231	0.000%
TRS AN 2Y 01/17/2020	(137)	(269)	0.000%
TRS APAM 2Y 01/17/2020	331	(288)	0.000%
TRS HP 2Y 01/17/2020	(1,000)	8,430	0.014%
TRS EXPD 2Y 01/17/2020	111	(172)	0.000%
TRS ATO 2Y 01/17/2020	(215)	611	0.001%
TRS HFC 2Y 01/17/2020	53	(83)	0.000%
TRS RDN 2Y 01/17/2020	833	242	0.000%
TRS MSG 2Y 01/17/2020	(24)	(65)	0.000%
TRS SAH 2Y 01/17/2020	(1,059)	328	0.001%
TRS BYD 2Y 01/17/2020	1,313	(2,679)	(0.004%)
TRS XRAY 2Y 01/17/2020	(6,281)	(251)	0.000%
TRS BWXT 2Y 01/17/2020	400	(1,160)	(0.002%)
TRS CANE 2Y 01/17/2020	1,000	(211)	0.000%
TRS NNBR 2Y 01/17/2020	(262)	(199)	0.000%
TRS HPQ 2Y 01/17/2020	(1,000)	960	0.002%
TRS BANR 2Y 01/17/2020	883	(1,386)	(0.002%)
TRS CGNX 2Y 01/17/2020	(105)	(4)	0.000%
TRS CVGW 2Y 01/17/2020	(68)	797	0.001%
TRS JP/3141 2Y 01/20/2020	2,000	(19,706)	(0.032%)
TRS RL 2Y 01/17/2020	453	1,133	0.002%

TRS PCAR 2Y 01/17/2020	423	444	0.001%
TRS LFUS 2Y 01/17/2020	(75)	(303)	0.000%
TRS W 2Y 01/17/2020	600	(2,022)	(0.003%)
TRS NTNX 2Y 01/17/2020	(96)	(258)	0.000%
TRS OKTA 2Y 01/17/2020	(608)	(2,037)	(0.003%)
TRS FOE 2Y 01/17/2020	(443)	31	0.000%
TRS CNC 2Y 01/17/2020	63	(386)	(0.001%)
TRS CGNX 2Y 01/17/2020	(137)	(5)	0.000%
TRS PACW 2Y 01/17/2020	(260)	(88)	0.000%
TRS SIEN 2Y 01/17/2020	(219)	110	0.000%
TRS BBSI 2Y 01/17/2020	112	(45)	0.000%
TRS AVT 2Y 01/17/2020	78	(97)	0.000%
TRS ALGT 2Y 01/17/2020	(20)	330	0.001%
TRS CFG 2Y 01/17/2020	47	(16)	0.000%
TRS UEIC 2Y 01/17/2020	(624)	393	0.001%
TRS ORCL 2Y 01/17/2020	(5,465)	3,170	0.005%
TRS AAL 2Y 01/17/2020	(8,226)	(576)	(0.001%)
TRS IRTC 2Y 01/17/2020	(72)	(215)	0.000%
TRS NBL 2Y 01/17/2020	(388)	931	0.002%
TRS AVT 2Y 01/17/2020	533	(661)	(0.001%)
TRS RXN 2Y 01/17/2020	84	(116)	0.000%
TRS NCS 2Y 01/17/2020	482	(1,171)	(0.002%)
TRS CORE 2Y 01/17/2020	864	(1,045)	(0.002%)
TRS ARW 2Y 01/17/2020	(39)	37	0.000%
TRS GT 2Y 01/17/2020	322	(52)	0.000%
TRS LPSN 2Y 01/17/2020	(89)	(20)	0.000%
TRS GPK 2Y 01/17/2020	(1,579)	300	0.000%
TRS ETM 2Y 01/17/2020	(536)	225	0.000%
TRS SGMS 2Y 01/17/2020	235	475	0.001%
TRS SYBT 2Y 01/17/2020	(193)	(571)	(0.001%)
TRS PACW 2Y 01/17/2020	(474)	(161)	0.000%
TRS WYNN 2Y 01/17/2020	(25)	139	0.000%
TRS HLF 2Y 01/17/2020	748	815	0.001%
TRS IIVI 2Y 01/17/2020	(115)	45	0.000%
TRS PRLB 2Y 01/17/2020	(83)	(159)	0.000%
TRS JP/6503 2Y 01/20/2020	10,600	(8,656)	(0.014%)
TRS LZB 2Y 01/17/2020	99	160	0.000%
TRS VRTS 2Y 01/17/2020	(54)	(24)	0.000%
TRS SEB 2Y 01/17/2020	(2)	413	0.001%
TRS GRA 2Y 01/17/2020	(508)	(2,697)	(0.004%)
TRS CBU 2Y 01/17/2020	(128)	169	0.000%
TRS KSS 2Y 01/17/2020	253	1,371	0.002%
TRS ETM 2Y 01/17/2020	(3,793)	1,593	0.003%
TRS UNP 2Y 01/17/2020	113	(155)	0.000%
TRS PZZA 2Y 01/17/2020	3,000	(14,160)	(0.023%)
TRS DECK 2Y 01/17/2020	388	3,682	0.006%
TRS HSC 2Y 01/17/2020	1,798	(2,985)	(0.005%)
TRS ZION 2Y 01/17/2020	179	(81)	0.000%
TRS ORI 2Y 01/17/2020	250	(30)	0.000%
TRS KOS 2Y 01/17/2020	(1,559)	140	0.000%
TRS TWLO 2Y 01/17/2020	(145)	(268)	0.000%
TRS CDE 2Y 01/17/2020	(4,698)	(470)	(0.001%)
TRS OLN 2Y 01/17/2020	1,651	660	0.001%
TRS ARCB 2Y 01/17/2020	32	(27)	0.000%
TRS HFC 2Y 01/17/2020	9	(14)	0.000%
TRS DE/DTE 2Y 01/17/2020	(33,455)	15,141	0.024%
TRS WCC 2Y 01/17/2020	408	(53)	0.000%
TRS BNFT 2Y 01/17/2020	(178)	1,093	0.002%
TRS GTS 2Y 01/17/2020	83	95	0.000%
TRS USM 2Y 01/17/2020	112	(108)	0.000%
TRS LPX 2Y 01/17/2020	153	222	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(8,271)	2,016	0.003%
TRS ALRM 2Y 01/17/2020	(273)	(74)	0.000%
TRS SLCA 2Y 01/17/2020	(344)	382	0.001%
TRS HAL 2Y 01/17/2020	1,978	(1,829)	(0.003%)
TRS CNXN 2Y 01/17/2020	366	267	0.000%
TRS PRLB 2Y 01/17/2020	(54)	(104)	0.000%
TRS APTV 2Y 01/17/2020	(98)	281	0.000%
TRS OI 2Y 01/17/2020	1,002	631	0.001%
TRS DE/DB1 2Y 01/17/2020	(563)	(161)	0.000%
TRS FCX 2Y 01/17/2020	1,312	(367)	(0.001%)
TRS NJR 2Y 01/17/2020	(58)	139	0.000%
TRS KNSL 2Y 01/17/2020	(6)	(2)	0.000%
TRS LZB 2Y 01/17/2020	391	633	0.001%
TRS STLD 2Y 01/17/2020	245	(331)	(0.001%)
TRS CWEN/A 2Y 01/17/2020	154	(52)	0.000%
TRS TAP 2Y 01/17/2020	234	(1,032)	(0.002%)
TRS DVA 2Y 01/17/2020	(194)	1,017	0.002%
TRS PRGS 2Y 01/17/2020	207	321	0.001%
TRS PSTG 2Y 01/17/2020	(107)	77	0.000%
TRS INT 2Y 01/17/2020	(518)	378	0.001%
TRS IART 2Y 01/17/2020	(2)	4	0.000%
TRS POR 2Y 01/17/2020	191	(317)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	195	0.000%
TRS CNK 2Y 01/17/2020	(291)	1,062	0.002%
TRS ANIP 2Y 01/17/2020	265	(1,574)	(0.003%)
TRS MCK 2Y 01/17/2020	(1,127)	1,612	0.003%
TRS CBOE 2Y 01/17/2020	1,300	(3,172)	(0.005%)
TRS TEX 2Y 01/17/2020	1,011	(425)	(0.001%)
TRS NBL 2Y 01/17/2020	(230)	552	0.001%
TRS KAR 2Y 01/17/2020	448	(806)	(0.001%)
TRS DTE 2Y 01/17/2020	(1,694)	8,191	0.013%
TRS IT/TIT 2Y 01/17/2020	(248,906)	21,216	0.034%
TRS HUN 2Y 01/17/2020	529	566	0.001%
TRS FR/FR 2Y 01/17/2020	(1,982)	(3,270)	(0.005%)
TRS TISI 2Y 01/17/2020	(370)	118	0.000%
TRS GCP 2Y 01/17/2020	(322)	(209)	0.000%
TRS ABCB 2Y 01/17/2020	(164)	(80)	0.000%
TRS UNG 2Y 01/17/2020	(2,000)	8,000	0.013%
TRS JP/2484 2Y 01/20/2020	200	(874)	(0.001%)

TRS ORBC 2Y 01/17/2020	(1,635)	(294)	0.000%
TRS FR/DIM 2Y 01/17/2020	300	(705)	(0.001%)
TRS ETR 2Y 01/17/2020	105	(75)	0.000%
TRS HRB 2Y 01/17/2020	420	(361)	(0.001%)
TRS PETQ 2Y 01/17/2020	(72)	385	0.001%
TRS MDSO 2Y 01/17/2020	(137)	201	0.000%
TRS IART 2Y 01/17/2020	(492)	989	0.002%
TRS LOW 2Y 01/17/2020	(1,748)	(3,339)	(0.005%)
TRS MTOR 2Y 01/17/2020	742	423	0.001%
TRS NL/ASML 2Y 01/17/2020	1,674	(14,040)	(0.023%)
TRS UGI 2Y 01/17/2020	162	(301)	0.000%
TRS CSOD 2Y 01/17/2020	243	58	0.000%
TRS NCR 2Y 01/17/2020	92	34	0.000%
TRS KSS 2Y 01/17/2020	76	412	0.001%
TRS HY 2Y 01/17/2020	195	220	0.000%
TRS BG 2Y 01/17/2020	500	(2,225)	(0.004%)
TRS SAH 2Y 01/17/2020	(731)	227	0.000%
TRS WDFC 2Y 01/17/2020	(166)	(1,456)	(0.002%)
TRS VIAV 2Y 01/17/2020	(71)	(3)	0.000%
TRS CI 2Y 01/17/2020	41	462	0.001%
TRS BLK 2Y 01/17/2020	(224)	(3,264)	(0.005%)
TRS H 2Y 01/17/2020	(269)	(86)	0.000%
TRS RBBN 2Y 01/17/2020	(2,899)	1,073	0.002%
TRS FITB 2Y 01/17/2020	48,984	(10,287)	(0.017%)
TRS CROX 2Y 01/17/2020	209	165	0.000%
TRS GTS 2Y 01/17/2020	190	217	0.000%
TRS MSFT 2Y 01/17/2020	79	(104)	0.000%
TRS KR 2Y 01/17/2020	903	(1,282)	(0.002%)
TRS PNR 2Y 01/17/2020	1,220	(659)	(0.001%)
TRS JP/6594 2Y 01/20/2020	(600)	2,073	0.003%
TRS QTWO 2Y 01/17/2020	(97)	(139)	0.000%
TRS DLX 2Y 01/17/2020	90	(177)	0.000%
TRS JNPR 2Y 01/17/2020	120	(56)	0.000%
TRS GRA 2Y 01/17/2020	(125)	(664)	(0.001%)
TRS MATW 2Y 01/17/2020	(972)	(622)	(0.001%)
TRS DATA 2Y 01/17/2020	500	(30)	0.000%
TRS POOL 2Y 01/17/2020	(62)	(209)	0.000%
TRS AMP 2Y 01/17/2020	72	(309)	0.000%
TRS JJOFF 2Y 01/17/2020	500	98	0.000%
TRS BPOP 2Y 01/17/2020	155	(254)	0.000%
TRS AJRD 2Y 01/17/2020	225	128	0.000%
TRS FLR 2Y 01/17/2020	(132)	50	0.000%
TRS VSAT 2Y 01/17/2020	(101)	351	0.001%
TRS ANIP 2Y 01/17/2020	50	(297)	0.000%
TRS FIVE 2Y 01/17/2020	(229)	(1,232)	(0.002%)
TRS DK/GEN 2Y 01/17/2020	496	38	0.000%
TRS CPE 2Y 01/17/2020	(257)	126	0.000%
TRS GDEN 2Y 01/17/2020	(363)	145	0.000%
TRS HMSY 2Y 01/17/2020	796	(1,098)	(0.002%)
TRS PODD 2Y 01/17/2020	(43)	(120)	0.000%
TRS UVV 2Y 01/17/2020	492	(2,401)	(0.004%)
TRS REI 2Y 01/17/2020	(614)	61	0.000%
TRS SYNH 2Y 01/17/2020	91	(177)	0.000%
TRS TERP 2Y 01/17/2020	(1,465)	(190)	0.000%
TRS UAL 2Y 01/17/2020	374	(928)	(0.001%)
TRS FBP 2Y 01/17/2020	497	119	0.000%
TRS ITRI 2Y 01/17/2020	(85)	49	0.000%
TRS GCO 2Y 01/17/2020	85	65	0.000%
TRS EGHT 2Y 01/17/2020	(410)	(90)	0.000%
TRS LFUS 2Y 01/17/2020	(15)	(61)	0.000%
TRS BKH 2Y 01/17/2020	(101)	208	0.000%
TRS GPRE 2Y 01/17/2020	(915)	1,071	0.002%
TRS QTNA 2Y 01/17/2020	(255)	13	0.000%
TRS AXGN 2Y 01/17/2020	(253)	1,796	0.003%
TRS OGE 2Y 01/17/2020	138	(131)	0.000%
TRS WMGI 2Y 01/17/2020	(264)	(148)	0.000%
TRS WDC 2Y 01/17/2020	(1,700)	2,176	0.004%
TRS GNTX 2Y 01/17/2020	203	32	0.000%
TRS TCMD 2Y 01/17/2020	(299)	694	0.001%
TRS HFC 2Y 01/17/2020	(1,662)	2,593	0.004%
TRS CDNS 2Y 01/17/2020	1,658	1,940	0.003%
TRS ANDE 2Y 01/17/2020	(200)	28	0.000%
TRS AMN 2Y 01/17/2020	(88)	(135)	0.000%
TRS K 2Y 01/17/2020	(693)	1,538	0.002%
TRS SAH 2Y 01/17/2020	(330)	33	0.000%
TRS UFS 2Y 01/17/2020	278	(553)	(0.001%)
TRS EAT 2Y 01/17/2020	295	(1,118)	(0.002%)
TRS GCI 2Y 01/17/2020	244	(273)	0.000%
TRS ALK 2Y 01/17/2020	1,000	(440)	(0.001%)
TRS SPTN 2Y 01/17/2020	332	(46)	0.000%
TRS UFS 2Y 01/17/2020	123	(245)	0.000%
TRS ANAT 2Y 01/17/2020	38	249	0.000%
TRS DXC 2Y 01/17/2020	49	(114)	0.000%
TRS CWEN/A 2Y 01/17/2020	432	(147)	0.000%
TRS DLX 2Y 01/17/2020	349	(688)	(0.001%)
TRS ALE 2Y 01/17/2020	(97)	176	0.000%
TRS PEG 2Y 01/17/2020	177	(241)	0.000%
TRS AEO 2Y 01/17/2020	97	149	0.000%
TRS AKAM 2Y 01/17/2020	560	(1,753)	(0.003%)
TRS NWN 2Y 01/17/2020	(497)	1,749	0.003%
TRS APD 2Y 01/17/2020	329	2,053	0.003%
TRS CFG 2Y 01/17/2020	496	(174)	0.000%
TRS VICR 2Y 01/17/2020	(66)	(294)	0.000%
TRS LNC 2Y 01/17/2020	316	(395)	(0.001%)
TRS HTZ 2Y 01/17/2020	(393)	491	0.001%
TRS ALK 2Y 01/17/2020	2,675	(1,177)	(0.002%)
TRS GB/RSA 2Y 01/17/2020	20,121	4,362	0.007%
TRS VSAT 2Y 01/17/2020	(193)	672	0.001%
TRS CVGW 2Y 01/17/2020	(89)	1,043	0.002%
TRS CRY 2Y 01/17/2020	(133)	(81)	0.000%

TRS MDP 2Y 01/17/2020	(675)	(27)	0.000%
TRS ORBC 2Y 01/17/2020	(1,103)	(199)	0.000%
TRS WDR 2Y 01/17/2020	291	17	0.000%
TRS PT/GALP 2Y 01/17/2020	941	(297)	0.000%
TRS TWOU 2Y 01/17/2020	(32)	104	0.000%
TRS LCII 2Y 01/17/2020	(109)	(553)	(0.001%)
TRS BMI 2Y 01/17/2020	(44)	103	0.000%
TRS AYR 2Y 01/17/2020	(1,024)	(205)	0.000%
TRS NCR 2Y 01/17/2020	183	68	0.000%
TRS MSFT 2Y 01/17/2020	428	(565)	(0.001%)
TRS AL 2Y 01/17/2020	(443)	944	0.002%
TRS NEOG 2Y 01/17/2020	(194)	537	0.001%
TRS MDRX 2Y 01/17/2020	1,114	(702)	(0.001%)
TRS AX 2Y 01/17/2020	(1,296)	1,892	0.003%
TRS FE 2Y 01/17/2020	(499)	85	0.000%
TRS DRQ 2Y 01/17/2020	(139)	217	0.000%
TRS FFIV 2Y 01/17/2020	28	(29)	0.000%
TRS LPX 2Y 01/17/2020	708	1,027	0.002%
TRS SQ 2Y 01/17/2020	(20)	51	0.000%
TRS TISI 2Y 01/17/2020	(2,507)	802	0.001%
TRS PPBI 2Y 01/17/2020	(81)	2	0.000%
TRS NCS 2Y 01/17/2020	474	(1,152)	(0.002%)
TRS HRC 2Y 01/17/2020	71	(98)	0.000%
TRS RDNT 2Y 01/17/2020	204	(335)	(0.001%)
TRS HMSY 2Y 01/17/2020	719	(992)	(0.002%)
TRS VCRA 2Y 01/17/2020	(218)	(28)	0.000%
TRS ROKU 2Y 01/17/2020	(375)	555	0.001%
TRS WBT 2Y 01/17/2020	(421)	316	0.001%
TRS KEX 2Y 01/17/2020	(153)	(44)	0.000%
TRS DGX 2Y 01/17/2020	(155)	324	0.001%
TRS BG 2Y 01/17/2020	2,000	(8,900)	(0.014%)
TRS VGR 2Y 01/17/2020	449	(99)	0.000%
TRS SAH 2Y 01/17/2020	(405)	126	0.000%
TRS DOV 2Y 01/17/2020	(915)	3,093	0.005%
TRS STAY 2Y 01/17/2020	537	(623)	(0.001%)
TRS SRE 2Y 01/17/2020	(111)	748	0.001%
TRS HII 2Y 01/17/2020	333	(2,348)	(0.004%)
TRS BOX 2Y 01/17/2020	(1,044)	689	0.001%
TRS LNC 2Y 01/17/2020	333	(416)	(0.001%)
TRS RPD 2Y 01/17/2020	(1)	(1)	0.000%
TRS ZBH 2Y 01/17/2020	(1,233)	4,352	0.007%
TRS VVI 2Y 01/17/2020	(147)	(510)	(0.001%)
TRS COLB 2Y 01/17/2020	(77)	(1)	0.000%
TRS NVDA 2Y 01/17/2020	930	(9,374)	(0.015%)
TRS BMCH 2Y 01/17/2020	1,143	183	0.000%
TRS URI 2Y 01/17/2020	56	(161)	0.000%
TRS GATX 2Y 01/17/2020	(148)	198	0.000%
TRS CNC 2Y 01/17/2020	68	(416)	(0.001%)
TRS FR/ORR 2Y 01/17/2020	(19,684)	6,316	0.010%
TRS CGNX 2Y 01/17/2020	(158)	(6)	0.000%
TRS GVA 2Y 01/17/2020	(606)	(6)	0.000%
TRS QTNA 2Y 01/17/2020	(137)	7	0.000%
TRS WCG 2Y 01/17/2020	25	(22)	0.000%
TRS KTOS 2Y 01/17/2020	(234)	(47)	0.000%
TRS PB 2Y 01/17/2020	(202)	(6)	0.000%
TRS KN 2Y 01/17/2020	(533)	240	0.000%
TRS LOGM 2Y 01/17/2020	101	14	0.000%
TRS ACCO 2Y 01/17/2020	3,205	256	0.000%
TRS HSKA 2Y 01/17/2020	(15)	112	0.000%
TRS CH/NESN 2Y 01/17/2020	742	(2,325)	(0.004%)
TRS REI 2Y 01/17/2020	(1,629)	163	0.000%
TRS IT 2Y 01/17/2020	(75)	413	0.001%
TRS USNA 2Y 01/17/2020	21	14	0.000%
TRS CBPX 2Y 01/17/2020	1,105	(564)	(0.001%)
TRS TSE 2Y 01/17/2020	151	154	0.000%
TRS CLX 2Y 01/17/2020	(194)	504	0.001%
TRS CANE 2Y 01/17/2020	3,000	(633)	(0.001%)
TRS CLDR 2Y 01/17/2020	(347)	104	0.000%
TRS FL 2Y 01/17/2020	173	965	0.002%
TRS CHGG 2Y 01/17/2020	(15)	6	0.000%
TRS AES 2Y 01/17/2020	2,469	(1,037)	(0.002%)
TRS SBGI 2Y 01/17/2020	1,136	(1,454)	(0.002%)
TRS KRO 2Y 01/17/2020	105	69	0.000%
TRS MDRX 2Y 01/17/2020	1,316	(829)	(0.001%)
TRS HTZ 2Y 01/17/2020	(1,200)	1,500	0.002%
TRS SCS 2Y 01/17/2020	131	85	0.000%
TRS FE 2Y 01/17/2020	(989)	168	0.000%
TRS JBL 2Y 01/17/2020	273	882	0.001%
TRS JP/8028 2Y 01/20/2020	(1,200)	40,509	0.065%
TRS APAM 2Y 01/17/2020	219	(191)	0.000%
TRS ITCI 2Y 01/17/2020	(262)	388	0.001%
TRS FL 2Y 01/17/2020	208	1,161	0.002%
TRS WYNN 2Y 01/17/2020	(57)	317	0.001%
TRS IBM 2Y 01/17/2020	(800)	1,944	0.003%
TRS AGX 2Y 01/17/2020	(363)	643	0.001%
TRS MCY 2Y 01/17/2020	(66)	104	0.000%
TRS ANIP 2Y 01/17/2020	54	(321)	(0.001%)
TRS RGA 2Y 01/17/2020	42	142	0.000%
TRS CHS 2Y 01/17/2020	183	(37)	0.000%
TRS ADTN 2Y 01/17/2020	(231)	51	0.000%
TRS BCC 2Y 01/17/2020	381	255	0.000%
TRS TIVO 2Y 01/17/2020	585	(94)	0.000%
TRS LOGM 2Y 01/17/2020	154	22	0.000%
TRS ATO 2Y 01/17/2020	(83)	236	0.000%
TRS VSAT 2Y 01/17/2020	(86)	299	0.000%
TRS MGPI 2Y 01/17/2020	(344)	(736)	(0.001%)
TRS IPG 2Y 01/17/2020	(3,821)	4,318	0.007%
TRS GB/TPK 2Y 01/17/2020	6,383	448	0.001%
TRS LKQ 2Y 01/17/2020	(537)	440	0.001%
TRS POOL 2Y 01/17/2020	(37)	(125)	0.000%

TRS NCS 2Y 01/17/2020	232	(564)	(0.001%)
TRS SSB 2Y 01/17/2020	(28)	82	0.000%
TRS QQQ 2Y 01/17/2020	1,000	(3,170)	(0.005%)
TRS FLIR 2Y 01/17/2020	(1,442)	(1,730)	(0.003%)
TRS NCR 2Y 01/17/2020	147	54	0.000%
TRS KSS 2Y 01/17/2020	85	461	0.001%
TRS CBOE 2Y 01/17/2020	1,060	(2,586)	(0.004%)
TRS VSAT 2Y 01/17/2020	(161)	560	0.001%
TRS HSC 2Y 01/17/2020	315	(523)	(0.001%)
TRS GOLF 2Y 01/17/2020	160	(80)	0.000%
TRS EXLS 2Y 01/17/2020	(137)	78	0.000%
TRS FRAC 2Y 01/17/2020	4,322	(3,544)	(0.006%)
TRS EXAS 2Y 01/17/2020	113	(453)	(0.001%)
TRS ALE 2Y 01/17/2020	(146)	264	0.000%
TRS USM 2Y 01/17/2020	162	(156)	0.000%
TRS BBY 2Y 01/17/2020	124	91	0.000%
TRS NRG 2Y 01/17/2020	365	(518)	(0.001%)
TRS DORM 2Y 01/17/2020	(60)	(373)	(0.001%)
TRS KRA 2Y 01/17/2020	547	5	0.000%
TRS NEU 2Y 01/17/2020	(5)	(151)	0.000%
TRS PLAY 2Y 01/17/2020	387	(557)	(0.001%)
TRS BBSI 2Y 01/17/2020	232	(93)	0.000%
TRS FND 2Y 01/17/2020	(377)	132	0.000%
TRS TMP 2Y 01/17/2020	(36)	(63)	0.000%
TRS CANE 2Y 01/17/2020	2,000	(422)	(0.001%)
TRS AGM 2Y 01/17/2020	134	500	0.001%
TRS JP/2502 2Y 01/20/2020	(5,400)	13,007	0.021%
TRS SRE 2Y 01/17/2020	(64)	431	0.001%
TRS PSEC 2Y 01/17/2020	(10,000)	(2,200)	(0.004%)
TRS SF 2Y 01/17/2020	(755)	219	0.000%
TRS LABL 2Y 01/17/2020	(370)	56	0.000%
TRS CXO 2Y 01/17/2020	113	(790)	(0.001%)
TRS HI 2Y 01/17/2020	680	(700)	(0.001%)
TRS HE 2Y 01/17/2020	104	(102)	0.000%
TRS GKOS 2Y 01/17/2020	(49)	352	0.001%
TRS BCPC 2Y 01/17/2020	(5)	(4)	0.000%
TRS VRSN 2Y 01/17/2020	402	(728)	(0.001%)
TRS LNT 2Y 01/17/2020	1,152	(2,166)	(0.003%)
TRS SSYS 2Y 01/17/2020	(460)	400	0.001%
TRS SIGI 2Y 01/17/2020	(68)	33	0.000%
TRS FLO 2Y 01/17/2020	412	4	0.000%
TRS JP/9434 2Y 01/20/2020	17,800	1,059	0.002%
TRS KR 2Y 01/17/2020	1,158	(1,644)	(0.003%)
TRS RRC 2Y 01/17/2020	131	(220)	0.000%
TRS NVR 2Y 01/17/2020	76	(1,246)	(0.002%)
TRS IT/DOB 2Y 01/17/2020	(6,042)	208	0.000%
TRS KEX 2Y 01/17/2020	(218)	(63)	0.000%
TRS SNHY 2Y 01/17/2020	(257)	828	0.001%
TRS W 2Y 01/17/2020	(19)	64	0.000%
TRS IPAR 2Y 01/17/2020	(404)	(2,077)	(0.003%)
TRS TNC 2Y 01/17/2020	101	(102)	0.000%
TRS FF 2Y 01/17/2020	231	120	0.000%
TRS BKU 2Y 01/17/2020	285	(17)	0.000%
TRS APAM 2Y 01/17/2020	1,262	(1,098)	(0.002%)
TRS MSFT 2Y 01/17/2020	69	(91)	0.000%
TRS ALG 2Y 01/17/2020	(21)	6	0.000%
TRS SGMS 2Y 01/17/2020	113	228	0.000%
TRS SCVL 2Y 01/17/2020	649	1,460	0.002%
TRS EXP 2Y 01/17/2020	(36)	24	0.000%
TRS OMI 2Y 01/17/2020	1,343	(363)	(0.001%)
TRS VVI 2Y 01/17/2020	(135)	(468)	(0.001%)
TRS ATRC 2Y 01/17/2020	258	325	0.001%
TRS HCC 2Y 01/17/2020	567	425	0.001%
TRS AGR 2Y 01/17/2020	178	(212)	0.000%
TRS IBM 2Y 01/17/2020	(1,144)	2,780	0.004%
TRS FI/WRT1V 2Y 01/17/2020	6,054	(971)	(0.002%)
TRS MCK 2Y 01/17/2020	377	(539)	(0.001%)
TRS FCNCA 2Y 01/17/2020	19	(6)	0.000%
TRS VRTS 2Y 01/17/2020	(55)	(25)	0.000%
TRS JNPR 2Y 01/17/2020	296	(139)	0.000%
TRS ARCB 2Y 01/17/2020	871	(723)	(0.001%)
TRS CVGW 2Y 01/17/2020	(64)	750	0.001%
TRS CNC 2Y 01/17/2020	35	(214)	0.000%
TRS EXC 2Y 01/17/2020	193	(98)	0.000%
TRS HLF 2Y 01/17/2020	84	92	0.000%
TRS POR 2Y 01/17/2020	216	(359)	(0.001%)
TRS MTD 2Y 01/17/2020	(20)	135	0.000%
TRS FLO 2Y 01/17/2020	975	10	0.000%
TRS GMS 2Y 01/17/2020	382	(619)	(0.001%)
TRS CHGG 2Y 01/17/2020	(2,423)	921	0.001%
TRS FFIV 2Y 01/17/2020	104	(108)	0.000%
TRS PATK 2Y 01/17/2020	42	22	0.000%
TRS AR 2Y 01/17/2020	444	(617)	(0.001%)
TRS SSB 2Y 01/17/2020	(282)	823	0.001%
TRS ATRC 2Y 01/17/2020	172	217	0.000%
TRS PSTG 2Y 01/17/2020	(517)	372	0.001%
TRS GS 2Y 01/17/2020	(568)	545	0.001%
TRS UVV 2Y 01/17/2020	31	(151)	0.000%
TRS ASMB 2Y 01/17/2020	(482)	(607)	(0.001%)
TRS FI/METSO 2Y 01/17/2020	(2,274)	182	0.000%
TRS VREX 2Y 01/17/2020	108	33	0.000%
TRS JNPR 2Y 01/17/2020	132	(62)	0.000%
TRS CIR 2Y 01/17/2020	(399)	1,843	0.003%
TRS IT/DOB 2Y 01/17/2020	(958)	33	0.000%
TRS DOOR 2Y 01/17/2020	294	(606)	(0.001%)
TRS FICO 2Y 01/17/2020	11	53	0.000%
TRS ESGR 2Y 01/17/2020	(50)	162	0.000%
TRS INGR 2Y 01/17/2020	744	(1,696)	(0.003%)
TRS CONN 2Y 01/17/2020	192	(205)	0.000%
TRS APTV 2Y 01/17/2020	(69)	198	0.000%

TRS WLL 2Y 01/17/2020	144	(528)	(0.001%)
TRS SUM 2Y 01/17/2020	(909)	82	0.000%
TRS COG 2Y 01/17/2020	2,620	(681)	(0.001%)
TRS OXM 2Y 01/17/2020	(32)	(52)	0.000%
TRS MTG 2Y 01/17/2020	1,010	293	0.000%
TRS PBF 2Y 01/17/2020	506	440	0.001%
TRS NI 2Y 01/17/2020	(297)	383	0.001%
TRS MDSO 2Y 01/17/2020	(76)	112	0.000%
TRS NEOG 2Y 01/17/2020	(44)	122	0.000%
TRS SPSC 2Y 01/17/2020	80	221	0.000%
TRS RJF 2Y 01/17/2020	461	378	0.001%
TRS DOX 2Y 01/17/2020	(1,096)	362	0.001%
TRS DOOR 2Y 01/17/2020	281	(579)	(0.001%)
TRS BCO 2Y 01/17/2020	(42)	(37)	0.000%
TRS DCOM 2Y 01/17/2020	135	(1)	0.000%
TRS NYT 2Y 01/17/2020	(1,369)	1,369	0.002%
TRS EPC 2Y 01/17/2020	285	(690)	(0.001%)
TRS BCC 2Y 01/17/2020	361	242	0.000%
TRS GATX 2Y 01/17/2020	(127)	170	0.000%
TRS TPRE 2Y 01/17/2020	786	39	0.000%
TRS CVA 2Y 01/17/2020	(231)	273	0.000%
TRS SJI 2Y 01/17/2020	(501)	827	0.001%
TRS AU/BHP 2Y 01/17/2020	(2,000)	(1,363)	(0.002%)
TRS W 2Y 01/17/2020	(545)	1,837	0.003%
TRS PBF 2Y 01/17/2020	220	191	0.000%
TRS RPD 2Y 01/17/2020	(213)	(179)	0.000%
TRS AYR 2Y 01/17/2020	(459)	(92)	0.000%
TRS PEGI 2Y 01/17/2020	(67)	58	0.000%
TRS TEL 2Y 01/17/2020	(1,261)	(4,565)	(0.007%)
TRS HLF 2Y 01/17/2020	33	36	0.000%
TRS DRQ 2Y 01/17/2020	(190)	296	0.000%
TRS HAIN 2Y 01/17/2020	(601)	577	0.001%
TRS APTV 2Y 01/17/2020	1,692	(4,856)	(0.008%)
TRS JP/4452 2Y 01/20/2020	(2,700)	591	0.001%
TRS SHAK 2Y 01/17/2020	(638)	211	0.000%
TRS PRLB 2Y 01/17/2020	(57)	(109)	0.000%
TRS IBKR 2Y 01/17/2020	77	116	0.000%
TRS VGR 2Y 01/17/2020	3,091	(680)	(0.001%)
TRS FTNT 2Y 01/17/2020	41	90	0.000%
TRS TBI 2Y 01/17/2020	195	(99)	0.000%
TRS VSAT 2Y 01/17/2020	(113)	393	0.001%
TRS WAB 2Y 01/17/2020	(261)	459	0.001%
TRS CVBF 2Y 01/17/2020	(460)	133	0.000%
TRS DECK 2Y 01/17/2020	78	740	0.001%
TRS TAP 2Y 01/17/2020	129	(569)	(0.001%)
TRS MEDP 2Y 01/17/2020	150	221	0.000%
TRS AAP 2Y 01/17/2020	62	(86)	0.000%
TRS HBI 2Y 01/17/2020	(3,435)	1,511	0.002%
TRS MSFT 2Y 01/17/2020	400	(528)	(0.001%)
TRS YEXT 2Y 01/17/2020	(957)	(316)	(0.001%)
TRS ATO 2Y 01/17/2020	(89)	253	0.000%
TRS LOW 2Y 01/17/2020	(848)	(1,620)	(0.003%)
TRS UHAL 2Y 01/17/2020	(16)	231	0.000%
TRS GPK 2Y 01/17/2020	(1,483)	282	0.000%
TRS MDP 2Y 01/17/2020	(64)	(3)	0.000%
TRS APAM 2Y 01/17/2020	178	(155)	0.000%
TRS OMI 2Y 01/17/2020	502	(136)	0.000%
TRS GTS 2Y 01/17/2020	1,177	1,342	0.002%
TRS LORL 2Y 01/17/2020	(165)	219	0.000%
TRS CDE 2Y 01/17/2020	(470)	(47)	0.000%
TRS IR 2Y 01/17/2020	(500)	1,235	0.002%
TRS WSBC 2Y 01/17/2020	(1,490)	1,699	0.003%
TRS UIS 2Y 01/17/2020	88	24	0.000%
TRS VRSN 2Y 01/17/2020	479	1,148	0.002%
TRS VSAT 2Y 01/17/2020	(25)	87	0.000%
TRS EVTC 2Y 01/17/2020	436	645	0.001%
TRS JP/7267 2Y 01/20/2020	(5,800)	8,229	0.013%
TRS EPAY 2Y 01/17/2020	125	164	0.000%
TRS VGR 2Y 01/17/2020	490	(108)	0.000%
TRS PAYC 2Y 01/17/2020	63	(57)	0.000%
TRS QTWO 2Y 01/17/2020	(77)	(110)	0.000%
TRS ATI 2Y 01/17/2020	(130)	137	0.000%
TRS KMB 2Y 01/17/2020	3,068	(736)	(0.001%)
TRS ZG 2Y 01/17/2020	(873)	(751)	(0.001%)
TRS CERS 2Y 01/17/2020	(6,589)	2,570	0.004%
TRS VICR 2Y 01/17/2020	(128)	(571)	(0.001%)
TRS IR 2Y 01/17/2020	(500)	1,235	0.002%
TRS UIHC 2Y 01/17/2020	(317)	152	0.000%
TRS HAIN 2Y 01/17/2020	(286)	275	0.000%
TRS FTNT 2Y 01/17/2020	43	94	0.000%
TRS AQUA 2Y 01/17/2020	(2,271)	341	0.001%
TRS GBCI 2Y 01/17/2020	(180)	452	0.001%
TRS DF 2Y 01/17/2020	1,474	(752)	(0.001%)
TRS ATKR 2Y 01/17/2020	337	34	0.000%
TRS MDP 2Y 01/17/2020	(33)	(1)	0.000%
TRS WLL 2Y 01/17/2020	327	(1,200)	(0.002%)
TRS TREE 2Y 01/17/2020	(52)	192	0.000%
TRS CGNX 2Y 01/17/2020	(309)	(12)	0.000%
TRS VIRT 2Y 01/17/2020	(2,432)	(2,335)	(0.004%)
TRS EHTH 2Y 01/17/2020	(113)	(425)	(0.001%)
TRS ORA 2Y 01/17/2020	(195)	(199)	0.000%
TRS VRNT 2Y 01/17/2020	298	(1,174)	(0.002%)
TRS NSIT 2Y 01/17/2020	431	(185)	0.000%
TRS CIT 2Y 01/17/2020	49	(83)	0.000%
TRS KOP 2Y 01/17/2020	(247)	27	0.000%
TRS HCSG 2Y 01/17/2020	(176)	331	0.001%
TRS JP/9783 2Y 01/20/2020	2,500	(6,319)	(0.010%)
TRS LAD 2Y 01/17/2020	(63)	(379)	(0.001%)
TRS FL 2Y 01/17/2020	231	1,289	0.002%
TRS WYNN 2Y 01/17/2020	(177)	986	0.002%

TRS CUBI 2Y 01/17/2020	118	8	0.000%
TRS ES/FER 2Y 01/17/2020	158	(63)	0.000%
TRS OTTR 2Y 01/17/2020	60	(8)	0.000%
TRS MOG/A 2Y 01/17/2020	153	52	0.000%
TRS SSYS 2Y 01/17/2020	(81)	70	0.000%
TRS TERP 2Y 01/17/2020	(1,259)	(164)	0.000%
TRS GB/HSBA 2Y 01/17/2020	(22,652)	549	0.001%
TRS HOME 2Y 01/17/2020	(159)	(10)	0.000%
TRS EVTC 2Y 01/17/2020	340	503	0.001%
TRS AXE 2Y 01/17/2020	3	(5)	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(2,832)	690	0.001%
TRS SALT 2Y 01/17/2020	(5,113)	(256)	0.000%
TRS DE/DAI 2Y 01/17/2020	6,118	(10,584)	(0.017%)
TRS PRO 2Y 01/17/2020	(460)	(368)	(0.001%)
TRS NP 2Y 01/17/2020	(56)	328	0.001%
TRS LORL 2Y 01/17/2020	(252)	335	0.001%
TRS BCO 2Y 01/17/2020	(143)	(124)	0.000%
TRS NSIT 2Y 01/17/2020	269	(116)	0.000%
TRS DKS 2Y 01/17/2020	255	(574)	(0.001%)
TRS VZ 2Y 01/17/2020	(3,531)	(953)	(0.002%)
TRS BLMN 2Y 01/17/2020	721	324	0.001%
TRS DATA 2Y 01/17/2020	1,100	(66)	0.000%
TRS BRSS 2Y 01/17/2020	772	(1,351)	(0.002%)
TRS CNS 2Y 01/17/2020	(192)	111	0.000%
TRS ALGT 2Y 01/17/2020	(63)	1,039	0.002%
TRS DRQ 2Y 01/17/2020	(594)	927	0.001%
TRS AWR 2Y 01/17/2020	(540)	65	0.000%
TRS TLRD 2Y 01/17/2020	256	46	0.000%
TRS GT 2Y 01/17/2020	1,688	(270)	0.000%
TRS MATX 2Y 01/17/2020	(318)	661	0.001%
TRS ROKU 2Y 01/17/2020	(337)	499	0.001%
TRS FLO 2Y 01/17/2020	821	8	0.000%
TRS DORM 2Y 01/17/2020	(104)	(647)	(0.001%)
TRS LOGM 2Y 01/17/2020	267	37	0.000%
TRS ATRC 2Y 01/17/2020	260	328	0.001%
TRS AAWW 2Y 01/17/2020	(89)	39	0.000%
TRS MRC 2Y 01/17/2020	(268)	501	0.001%
TRS FND 2Y 01/17/2020	(265)	93	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS PJT 2Y 01/17/2020	(123)	(7)	0.000%
TRS ALK 2Y 01/17/2020	105	(46)	0.000%
TRS JP/2484 2Y 01/20/2020	400	(1,748)	(0.003%)
TRS VRTS 2Y 01/17/2020	(53)	(24)	0.000%
TRS FRAC 2Y 01/17/2020	778	(638)	(0.001%)
TRS SGMS 2Y 01/17/2020	304	614	0.001%
TRS SSB 2Y 01/17/2020	(114)	333	0.001%
TRS ESNT 2Y 01/17/2020	64	35	0.000%
TRS ATRO 2Y 01/17/2020	482	(506)	(0.001%)
TRS UNP 2Y 01/17/2020	(1,308)	1,792	0.003%
TRS FEYE 2Y 01/17/2020	(579)	787	0.001%
TRS RHT 2Y 01/17/2020	165	(59)	0.000%
TRS AMN 2Y 01/17/2020	(106)	(162)	0.000%
TRS OKTA 2Y 01/17/2020	(105)	(352)	(0.001%)
TRS IPGP 2Y 01/17/2020	(90)	352	0.001%
TRS FSCT 2Y 01/17/2020	(82)	(107)	0.000%
TRS AEE 2Y 01/17/2020	180	(374)	(0.001%)
TRS DE/BNR 2Y 01/17/2020	3,933	1,081	0.002%
TRS ALB 2Y 01/17/2020	(694)	2,387	0.004%
TRS AXE 2Y 01/17/2020	228	(406)	(0.001%)
TRS CH/SGSN 2Y 01/17/2020	(86)	7,525	0.012%
TRS AGX 2Y 01/17/2020	(430)	761	0.001%
TRS WDC 2Y 01/17/2020	275	(352)	(0.001%)
TRS CSGP 2Y 01/17/2020	(58)	444	0.001%
TRS BCC 2Y 01/17/2020	134	90	0.000%
TRS FOE 2Y 01/17/2020	(1,321)	92	0.000%
TRS MD 2Y 01/17/2020	(784)	2,031	0.003%
TRS HMHC 2Y 01/17/2020	5,553	(2,554)	(0.004%)
TRS BF/B 2Y 01/17/2020	(394)	(666)	(0.001%)
TRS SBGI 2Y 01/17/2020	122	(156)	0.000%
TRS CDEV 2Y 01/17/2020	(969)	1,143	0.002%
TRS GBCI 2Y 01/17/2020	(174)	437	0.001%
TRS INFN 2Y 01/17/2020	(1,656)	50	0.000%
TRS CC 2Y 01/17/2020	137	164	0.000%
TRS YUMC 2Y 01/17/2020	(273)	401	0.001%
TRS M 2Y 01/17/2020	(1,000)	500	0.001%
TRS AEGN 2Y 01/17/2020	17	(13)	0.000%
TRS W 2Y 01/17/2020	(21)	71	0.000%
TRS COG 2Y 01/17/2020	4,381	(1,139)	(0.002%)
TRS MSFT 2Y 01/17/2020	124	(164)	0.000%
TRS HFC 2Y 01/17/2020	(1,512)	2,359	0.004%
TRS KR 2Y 01/17/2020	1,130	(1,605)	(0.003%)
TRS CLDR 2Y 01/17/2020	(1,539)	462	0.001%
TRS CVA 2Y 01/17/2020	(1,343)	1,585	0.003%
TRS CANE 2Y 01/17/2020	2,000	(422)	(0.001%)
TRS AN 2Y 01/17/2020	(758)	(1,486)	(0.002%)
TRS HFC 2Y 01/17/2020	(1,163)	1,814	0.003%
TRS MHK 2Y 01/17/2020	(47)	(57)	0.000%
TRS MDRX 2Y 01/17/2020	120	(76)	0.000%
TRS PAYC 2Y 01/17/2020	96	(86)	0.000%
TRS SSB 2Y 01/17/2020	(90)	263	0.000%
TRS SRI 2Y 01/17/2020	627	88	0.000%
TRS GPRE 2Y 01/17/2020	(784)	917	0.001%
TRS TWTR 2Y 01/17/2020	(2,891)	13,559	0.022%
TRS ECPG 2Y 01/17/2020	700	735	0.001%
TRS ACCO 2Y 01/17/2020	954	76	0.000%
TRS POR 2Y 01/17/2020	50	(83)	0.000%
TRS DGX 2Y 01/17/2020	(28)	59	0.000%
TRS TPX 2Y 01/17/2020	(37)	138	0.000%
TRS GB/FERG 2Y 01/17/2020	(3,499)	(5,887)	(0.010%)
TRS ANAT 2Y 01/17/2020	24	157	0.000%

TRS LPLA 2Y 01/17/2020	353	1,027	0.002%
TRS RGA 2Y 01/17/2020	120	407	0.001%
TRS ARD 2Y 01/17/2020	142	(23)	0.000%
TRS CRAY 2Y 01/17/2020	(129)	114	0.000%
TRS GB/RSA 2Y 01/17/2020	23,042	3,353	0.005%
TRS W 2Y 01/17/2020	500	(1,685)	(0.003%)
TRS JP/2229 2Y 01/20/2020	(1,400)	2,555	0.004%
TRS LAD 2Y 01/17/2020	(145)	(873)	(0.001%)
TRS GKOS 2Y 01/17/2020	(33)	237	0.000%
TRS PJC 2Y 01/17/2020	(260)	(309)	0.000%
TRS DE/DAI 2Y 01/17/2020	360	(623)	(0.001%)
TRS NVRO 2Y 01/17/2020	1,000	1,070	0.002%
TRS RUN 2Y 01/17/2020	(1,382)	3,068	0.005%
TRS DLB 2Y 01/17/2020	(132)	364	0.001%
TRS DE/DAI 2Y 01/17/2020	1,827	(3,161)	(0.005%)
TRS USM 2Y 01/17/2020	705	(677)	(0.001%)
TRS JP/2503 2Y 01/20/2020	9,500	(8,060)	(0.013%)
TRS CIT 2Y 01/17/2020	361	(614)	(0.001%)
TRS IRTC 2Y 01/17/2020	(38)	(114)	0.000%
TRS DLB 2Y 01/17/2020	(391)	1,079	0.002%
TRS KEM 2Y 01/17/2020	826	281	0.000%
TRS IRDM 2Y 01/17/2020	(368)	283	0.000%
TRS MTG 2Y 01/17/2020	175	51	0.000%
TRS BA 2Y 01/17/2020	30	191	0.000%
TRS CVA 2Y 01/17/2020	(468)	552	0.001%
TRS NRG 2Y 01/17/2020	255	(362)	(0.001%)
TRS VRAY 2Y 01/17/2020	(528)	(37)	0.000%
TRS THG 2Y 01/17/2020	(438)	(3,162)	(0.005%)
TRS NTRS 2Y 01/17/2020	81	(164)	0.000%
TRS AES 2Y 01/17/2020	812	(341)	(0.001%)
TRS ECPG 2Y 01/17/2020	2,500	2,625	0.004%
TRS ARW 2Y 01/17/2020	(152)	143	0.000%
TRS VEEV 2Y 01/17/2020	462	1,525	0.002%
TRS CBZ 2Y 01/17/2020	1,553	357	0.001%
TRS JNPR 2Y 01/17/2020	857	(403)	(0.001%)
TRS PM 2Y 01/17/2020	1,311	(19,193)	(0.031%)
TRS VSH 2Y 01/17/2020	831	(141)	0.000%
TRS FMC 2Y 01/17/2020	(17)	39	0.000%
TRS EIGI 2Y 01/17/2020	804	(386)	(0.001%)
TRS MGLN 2Y 01/17/2020	206	(352)	(0.001%)
TRS HI 2Y 01/17/2020	70	(72)	0.000%
TRS NXGN 2Y 01/17/2020	387	(271)	0.000%
TRS NVRO 2Y 01/17/2020	1,000	1,070	0.002%
TRS INTC 2Y 01/17/2020	(1,600)	240	0.000%
TRS NVCR 2Y 01/17/2020	(424)	505	0.001%
TRS FELE 2Y 01/17/2020	(1,000)	(1,960)	(0.003%)
TRS CSFL 2Y 01/17/2020	(212)	45	0.000%
TRS LAD 2Y 01/17/2020	(67)	(403)	(0.001%)
TRS ETR 2Y 01/17/2020	447	(317)	(0.001%)
TRS BANR 2Y 01/17/2020	136	(214)	0.000%
TRS LSTR 2Y 01/17/2020	118	182	0.000%
TRS DGX 2Y 01/17/2020	(102)	213	0.000%
TRS JP/9983 2Y 01/20/2020	(900)	37,936	0.061%
TRS THC 2Y 01/17/2020	458	(1,218)	(0.002%)
TRS IVZ 2Y 01/17/2020	(600)	(126)	0.000%
TRS PPBI 2Y 01/17/2020	(239)	7	0.000%
TRS GT 2Y 01/17/2020	1,350	(216)	0.000%
TRS MCRN 2Y 01/17/2020	970	(805)	(0.001%)
TRS DCOM 2Y 01/17/2020	958	(10)	0.000%
TRS FMC 2Y 01/17/2020	(23)	53	0.000%
TRS ACCO 2Y 01/17/2020	208	17	0.000%
TRS DLTR 2Y 01/17/2020	(87)	(462)	(0.001%)
TRS JP/7267 2Y 01/20/2020	(4,600)	6,527	0.011%
TRS MGM 2Y 01/17/2020	7,130	(9,626)	(0.016%)
TRS FMC 2Y 01/17/2020	(88)	203	0.000%
TRS HSY 2Y 01/17/2020	(400)	(804)	(0.001%)
TRS BMCH 2Y 01/17/2020	820	131	0.000%
TRS JP/9437 2Y 01/20/2020	3,000	488	0.001%
TRS CRS 2Y 01/17/2020	(1,076)	968	0.002%
TRS WMGI 2Y 01/17/2020	(418)	(234)	0.000%
TRS KNX 2Y 01/17/2020	(102)	174	0.000%
TRS ARCB 2Y 01/17/2020	246	(204)	0.000%
TRS ROG 2Y 01/17/2020	(203)	808	0.001%
TRS JP/6383 2Y 01/20/2020	(3,400)	16,441	0.027%
TRS IVZ 2Y 01/17/2020	(272)	71	0.000%
TRS MCK 2Y 01/17/2020	62	(89)	0.000%
TRS WSFS 2Y 01/17/2020	(148)	234	0.000%
TRS TNET 2Y 01/17/2020	(332)	(272)	0.000%
TRS DCOM 2Y 01/17/2020	181	(2)	0.000%
TRS SRE 2Y 01/17/2020	(106)	714	0.001%
TRS SQ 2Y 01/17/2020	(87)	220	0.000%
TRS BG 2Y 01/17/2020	(253)	1,126	0.002%
TRS CTB 2Y 01/17/2020	(142)	(160)	0.000%
TRS IBTX 2Y 01/17/2020	(115)	334	0.001%
TRS KRO 2Y 01/17/2020	598	395	0.001%
TRS RGS 2Y 01/17/2020	(459)	(578)	(0.001%)
TRS JP/9437 2Y 01/20/2020	3,300	(2,408)	(0.004%)
TRS CC 2Y 01/17/2020	2,173	2,608	0.004%
TRS JP/6028 2Y 01/20/2020	1,400	(4,406)	(0.007%)
TRS CDXS 2Y 01/17/2020	(677)	1,544	0.002%
TRS SQ 2Y 01/17/2020	(339)	858	0.001%
TRS ITRI 2Y 01/17/2020	(74)	43	0.000%
TRS AXGN 2Y 01/17/2020	(173)	1,228	0.002%
TRS NEOG 2Y 01/17/2020	(185)	512	0.001%
TRS AOS 2Y 01/17/2020	(1,245)	(398)	(0.001%)
TRS TSE 2Y 01/17/2020	113	115	0.000%
TRS MDSO 2Y 01/17/2020	(127)	187	0.000%
TRS CRAY 2Y 01/17/2020	(286)	252	0.000%
TRS SIG 2Y 01/17/2020	585	164	0.000%
TRS ALGT 2Y 01/17/2020	(78)	1,286	0.002%

TRS KSS 2Y 01/17/2020	172	932	0.002%
TRS ARW 2Y 01/17/2020	(322)	303	0.000%
TRS HAIN 2Y 01/17/2020	(59)	57	0.000%
TRS UGI 2Y 01/17/2020	176	(327)	(0.001%)
TRS R 2Y 01/17/2020	(39)	41	0.000%
TRS PATK 2Y 01/17/2020	241	128	0.000%
TRS UHAL 2Y 01/17/2020	(97)	1,401	0.002%
TRS TCMD 2Y 01/17/2020	(62)	144	0.000%
TRS VAC 2Y 01/17/2020	(34)	70	0.000%
TRS SXT 2Y 01/17/2020	(80)	(7)	0.000%
TRS OXY 2Y 01/17/2020	3,097	(8,455)	(0.014%)
TRS AAWW 2Y 01/17/2020	(40)	18	0.000%
TRS MDRX 2Y 01/17/2020	213	(134)	0.000%
TRS SXT 2Y 01/17/2020	(98)	66	0.000%
TRS NYT 2Y 01/17/2020	(299)	299	0.000%
TRS JP/9433 2Y 01/20/2020	(3,700)	1,401	0.002%
TRS MDR 2Y 01/17/2020	(346)	433	0.001%
TRS RUN 2Y 01/17/2020	(562)	1,248	0.002%
TRS REI 2Y 01/17/2020	(311)	31	0.000%
TRS CSFL 2Y 01/17/2020	(342)	72	0.000%
TRS PRGS 2Y 01/17/2020	117	181	0.000%
TRS JP/6503 2Y 01/20/2020	22,600	(18,456)	(0.030%)
TRS ITGR 2Y 01/17/2020	551	(2,364)	(0.004%)
TRS MCHP 2Y 01/17/2020	2,000	1,420	0.002%
TRS RGA 2Y 01/17/2020	21	71	0.000%
TRS DKS 2Y 01/17/2020	169	(380)	(0.001%)
TRS ORBC 2Y 01/17/2020	(895)	(161)	0.000%
TRS NTNX 2Y 01/17/2020	(335)	(901)	(0.001%)
TRS SRCL 2Y 01/17/2020	(787)	1,897	0.003%
TRS JP/7267 2Y 01/20/2020	(10,000)	14,188	0.023%
TRS HE 2Y 01/17/2020	114	(112)	0.000%
TRS GTS 2Y 01/17/2020	311	355	0.001%
TRS NTNX 2Y 01/17/2020	(101)	(272)	0.000%
TRS NTNX 2Y 01/17/2020	(534)	(1,436)	(0.002%)
TRS CJ 2Y 01/17/2020	281	(340)	(0.001%)
TRS SHAK 2Y 01/17/2020	(104)	34	0.000%
TRS SIG 2Y 01/17/2020	49	14	0.000%
TRS BF/B 2Y 01/17/2020	(25)	(42)	0.000%
TRS GPS 2Y 01/17/2020	(495)	(149)	0.000%
TRS JP/6981 2Y 01/20/2020	300	(3,791)	(0.006%)
TRS HLF 2Y 01/17/2020	198	216	0.000%
TRS EPC 2Y 01/17/2020	181	(438)	(0.001%)
TRS CUBI 2Y 01/17/2020	119	8	0.000%
TRS HELE 2Y 01/17/2020	181	(731)	(0.001%)
TRS ETH 2Y 01/17/2020	304	(380)	(0.001%)
TRS QQQ 2Y 01/17/2020	1,000	(3,170)	(0.005%)
TRS NOV 2Y 01/17/2020	(3,199)	2,079	0.003%
TRS NOV 2Y 01/17/2020	(3,221)	2,094	0.003%
TRS GDEN 2Y 01/17/2020	(78)	31	0.000%
TRS AA 2Y 01/17/2020	463	(708)	(0.001%)
TRS FI/SAMPO 2Y 01/17/2020	4,772	(2,515)	(0.004%)
TRS HAL 2Y 01/17/2020	1,833	(4,719)	(0.008%)
TRS GDDY 2Y 01/17/2020	(135)	(612)	(0.001%)
TRS NJR 2Y 01/17/2020	(254)	610	0.001%
TRS SNHY 2Y 01/17/2020	(65)	209	0.000%
TRS BKH 2Y 01/17/2020	(122)	251	0.000%
TRS ATKR 2Y 01/17/2020	85	9	0.000%
TRS FTNT 2Y 01/17/2020	160	350	0.001%
TRS CFR 2Y 01/17/2020	(689)	2,866	0.005%
TRS NEU 2Y 01/17/2020	(24)	(726)	(0.001%)
TRS HAIN 2Y 01/17/2020	(431)	414	0.001%
TRS JP/7267 2Y 01/20/2020	(4,500)	6,385	0.010%
TRS HQY 2Y 01/17/2020	(58)	(1)	0.000%
TRS ROG 2Y 01/17/2020	(161)	641	0.001%
TRS DVMT 2Y 01/17/2020	74	383	0.001%
TRS HOME 2Y 01/17/2020	(274)	(16)	0.000%
TRS CENX 2Y 01/17/2020	(257)	247	0.000%
TRS RUN 2Y 01/17/2020	(281)	624	0.001%
TRS CENX 2Y 01/17/2020	(454)	436	0.001%
TRS TCEHY 2Y 01/17/2020	2,000	2,420	0.004%
TRS GPRE 2Y 01/17/2020	(840)	983	0.002%
TRS MCY 2Y 01/17/2020	(20)	32	0.000%
TRS KSS 2Y 01/17/2020	44	238	0.000%
TRS TVPT 2Y 01/17/2020	1,108	22	0.000%
TRS FET 2Y 01/17/2020	(922)	516	0.001%
TRS ES/FER 2Y 01/17/2020	6,834	(2,740)	(0.004%)
TRS BG 2Y 01/17/2020	500	(2,225)	(0.004%)
TRS PEG 2Y 01/17/2020	159	(216)	0.000%
TRS KFY 2Y 01/17/2020	378	(945)	(0.002%)
TRS SXT 2Y 01/17/2020	(47)	31	0.000%
TRS AAPL 2Y 01/17/2020	120	(744)	(0.001%)
TRS ATGE 2Y 01/17/2020	(446)	1,191	0.002%
TRS JP/3382 2Y 01/20/2020	3,900	(4,982)	(0.008%)
TRS CRS 2Y 01/17/2020	(15)	14	0.000%
TRS ATRC 2Y 01/17/2020	140	176	0.000%
TRS WETF 2Y 01/17/2020	(508)	(86)	0.000%
TRS SR 2Y 01/17/2020	(821)	1,946	0.003%
TRS PJC 2Y 01/17/2020	(378)	(450)	(0.001%)
TRS PPBI 2Y 01/17/2020	(539)	16	0.000%
TRS USPH 2Y 01/17/2020	68	(326)	(0.001%)
TRS CBU 2Y 01/17/2020	(20)	26	0.000%
TRS CRAY 2Y 01/17/2020	(282)	248	0.000%
TRS IBTX 2Y 01/17/2020	(109)	316	0.001%
TRS CAG 2Y 01/17/2020	5,055	(38,671)	(0.062%)
TRS IDA 2Y 01/17/2020	(82)	408	0.001%
TRS NCOM 2Y 01/17/2020	(131)	(54)	0.000%
TRS MDR 2Y 01/17/2020	(236)	295	0.000%
TRS GGAL 2Y 01/17/2020	2,000	4,300	0.007%
TRS WETF 2Y 01/17/2020	(928)	(158)	0.000%
TRS RXN 2Y 01/17/2020	18	(25)	0.000%

TRS KN 2Y 01/17/2020	(318)	143	0.000%
TRS IBTX 2Y 01/17/2020	(129)	374	0.001%
TRS HOG 2Y 01/17/2020	1,799	324	0.001%
TRS IPGP 2Y 01/17/2020	(61)	239	0.000%
TRS SEIC 2Y 01/17/2020	(87)	60	0.000%
TRS ATRC 2Y 01/17/2020	1,300	1,638	0.003%
TRS DE/DB1 2Y 01/17/2020	(1,741)	(499)	(0.001%)
TRS SLCA 2Y 01/17/2020	(2,435)	2,703	0.004%
TRS COG 2Y 01/17/2020	3,300	(858)	(0.001%)
TRS NNBR 2Y 01/17/2020	(674)	(512)	(0.001%)
TRS BG 2Y 01/17/2020	(241)	1,072	0.002%
TRS BABY 2Y 01/17/2020	65	123	0.000%
TRS FLOW 2Y 01/17/2020	75	(20)	0.000%
TRS SIVB 2Y 01/17/2020	(200)	568	0.001%
TRS LFUS 2Y 01/17/2020	(41)	(166)	0.000%
TRS BYD 2Y 01/17/2020	83	(169)	0.000%
TRS ES/SGRE 2Y 01/17/2020	(3,500)	8,661	0.014%
TRS FR/DIM 2Y 01/17/2020	800	(1,879)	(0.003%)
TRS DE/HNR1 2Y 01/17/2020	(1,243)	(997)	(0.002%)
TRS HTLD 2Y 01/17/2020	(220)	(40)	0.000%
TRS ANGO 2Y 01/17/2020	1,741	(592)	(0.001%)
TRS SGMS 2Y 01/17/2020	409	826	0.001%
TRS HRL 2Y 01/17/2020	(217)	106	0.000%
TRS FCX 2Y 01/17/2020	302	(85)	0.000%
TRS SXT 2Y 01/17/2020	(24)	16	0.000%
TRS WLK 2Y 01/17/2020	65	76	0.000%
TRS BMI 2Y 01/17/2020	(193)	452	0.001%
TRS AEO 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS EXLS 2Y 01/17/2020	(119)	68	0.000%
TRS IRTC 2Y 01/17/2020	(169)	(505)	(0.001%)
TRS UFI 2Y 01/17/2020	(205)	107	0.000%
TRS TRN 2Y 01/17/2020	(88)	10	0.000%
TRS NUE 2Y 01/17/2020	60	(181)	0.000%
TRS PEG 2Y 01/17/2020	30	(41)	0.000%
TRS ESGR 2Y 01/17/2020	(87)	282	0.000%
TRS KRA 2Y 01/17/2020	65	1	0.000%
TRS UFS 2Y 01/17/2020	150	(299)	0.000%
TRS BCPC 2Y 01/17/2020	(29)	(25)	0.000%
TRS GSBC 2Y 01/17/2020	129	(392)	(0.001%)
TRS MLI 2Y 01/17/2020	(233)	5	0.000%
TRS MLM 2Y 01/17/2020	(42)	158	0.000%
TRS SRCL 2Y 01/17/2020	(138)	333	0.001%
TRS CGNX 2Y 01/17/2020	(288)	(12)	0.000%
TRS CSGP 2Y 01/17/2020	(116)	889	0.001%
TRS TBK 2Y 01/17/2020	(712)	1,944	0.003%
TRS CPRI 2Y 01/17/2020	34	(6)	0.000%
TRS NRG 2Y 01/17/2020	196	(278)	0.000%
TRS CFG 2Y 01/17/2020	(6,262)	2,192	0.004%
TRS CNS 2Y 01/17/2020	(543)	315	0.001%
TRS IRDM 2Y 01/17/2020	(498)	383	0.001%
TRS HAIN 2Y 01/17/2020	(38)	36	0.000%
TRS VSH 2Y 01/17/2020	143	(24)	0.000%
TRS PENN 2Y 01/17/2020	297	(876)	(0.001%)
TRS CA/KL 2Y 01/17/2020	5,500	12,249	0.020%
TRS FFIV 2Y 01/17/2020	(572)	595	0.001%
TRS WK 2Y 01/17/2020	(65)	(79)	0.000%
TRS IDCC 2Y 01/17/2020	39	(202)	0.000%
TRS PAYC 2Y 01/17/2020	80	(72)	0.000%
TRS H 2Y 01/17/2020	(93)	(30)	0.000%
TRS CVNA 2Y 01/17/2020	(470)	28	0.000%
TRS GBCI 2Y 01/17/2020	(234)	587	0.001%
TRS JP/2484 2Y 01/20/2020	700	(3,058)	(0.005%)
TRS IBKR 2Y 01/17/2020	157	236	0.000%
TRS CLDR 2Y 01/17/2020	(438)	131	0.000%
TRS JBL 2Y 01/17/2020	221	714	0.001%
TRS RSG 2Y 01/17/2020	(3,742)	6,324	0.010%
TRS APH 2Y 01/17/2020	(396)	602	0.001%
TRS STAA 2Y 01/17/2020	(62)	99	0.000%
TRS CALM 2Y 01/17/2020	1,390	(3,002)	(0.005%)
TRS BBSI 2Y 01/17/2020	59	(24)	0.000%
TRS SPSC 2Y 01/17/2020	170	469	0.001%
TRS NRG 2Y 01/17/2020	129	(183)	0.000%
TRS JBLU 2Y 01/17/2020	185	(85)	0.000%
TRS DE/MTX 2Y 01/17/2020	(874)	9,213	0.015%
TRS NBL 2Y 01/17/2020	(225)	540	0.001%
TRS LAD 2Y 01/17/2020	(54)	(325)	(0.001%)
TRS VRNS 2Y 01/17/2020	(41)	9	0.000%
TRS GVA 2Y 01/17/2020	(316)	(3)	0.000%
TRS LSTR 2Y 01/17/2020	76	117	0.000%
TRS TVPT 2Y 01/17/2020	173	3	0.000%
TRS ATO 2Y 01/17/2020	(1)	3	0.000%
TRS ADTN 2Y 01/17/2020	(1,404)	309	0.000%
TRS GB/TPK 2Y 01/17/2020	25,833	1,811	0.003%
TRS INFN 2Y 01/17/2020	(847)	25	0.000%
TRS JBL 2Y 01/17/2020	237	766	0.001%
TRS ETR 2Y 01/17/2020	2,134	(2,639)	(0.004%)
TRS MCD 2Y 01/17/2020	451	(1,452)	(0.002%)
TRS SUM 2Y 01/17/2020	(203)	18	0.000%
TRS DOV 2Y 01/17/2020	(663)	2,241	0.004%
TRS NNBR 2Y 01/17/2020	(877)	(667)	(0.001%)
TRS NO/TEL 2Y 01/17/2020	(3,053)	1,024	0.002%
TRS VSH 2Y 01/17/2020	729	(124)	0.000%
TRS SXT 2Y 01/17/2020	(155)	104	0.000%
TRS FUL 2Y 01/17/2020	(878)	(2,494)	(0.004%)
TRS MTW 2Y 01/17/2020	(321)	74	0.000%
TRS CSCO 2Y 01/17/2020	28	(24)	0.000%
TRS GTXW 2Y 01/17/2020	1,000	220	0.000%
TRS HE 2Y 01/17/2020	328	(321)	(0.001%)
TRS CEF 2Y 01/17/2020	5,500	2,750	0.004%
TRS AAWW 2Y 01/17/2020	(503)	221	0.000%

TRS OGE 2Y 01/17/2020	319	(303)	0.000%
TRS CROX 2Y 01/17/2020	577	456	0.001%
TRS IBM 2Y 01/17/2020	(576)	1,400	0.002%
TRS UIHC 2Y 01/17/2020	(480)	230	0.000%
TRS WDR 2Y 01/17/2020	104	6	0.000%
TRS EXLS 2Y 01/17/2020	(39)	22	0.000%
TRS PATK 2Y 01/17/2020	738	391	0.001%
TRS USNA 2Y 01/17/2020	549	357	0.001%
TRS FITB 2Y 01/17/2020	269	(56)	0.000%
TRS VSH 2Y 01/17/2020	381	(65)	0.000%
TRS FICO 2Y 01/17/2020	93	446	0.001%
TRS JP/2484 2Y 01/20/2020	1,000	(4,369)	(0.007%)
TRS CEF 2Y 01/17/2020	1,000	500	0.001%
TRS INST 2Y 01/17/2020	(225)	(113)	0.000%
TRS FI/NRE1V 2Y 01/17/2020	(2,916)	601	0.001%
TRS MTRX 2Y 01/17/2020	93	(13)	0.000%
TRS HAL 2Y 01/17/2020	7,921	(19,882)	(0.032%)
TRS FRAC 2Y 01/17/2020	5,100	(4,182)	(0.007%)
TRS MDCO 2Y 01/17/2020	(764)	(871)	(0.001%)
TRS LNN 2Y 01/17/2020	(9)	(7)	0.000%
TRS FBP 2Y 01/17/2020	783	188	0.000%
TRS CLF 2Y 01/17/2020	(1,079)	302	0.000%
TRS VIAV 2Y 01/17/2020	(316)	(13)	0.000%
TRS JP/6806 2Y 01/20/2020	(1,000)	821	0.001%
TRS COG 2Y 01/17/2020	289	(75)	0.000%
TRS AN 2Y 01/17/2020	(341)	(668)	(0.001%)
TRS GB/INF 2Y 01/17/2020	(18,348)	1,683	0.003%
TRS SLCA 2Y 01/17/2020	(789)	876	0.001%
TRS FELE 2Y 01/17/2020	(2,000)	(3,920)	(0.006%)
TRS ANDE 2Y 01/17/2020	(333)	47	0.000%
TRS MHK 2Y 01/17/2020	(159)	(192)	0.000%
TRS UIHC 2Y 01/17/2020	(581)	279	0.000%
TRS SHAK 2Y 01/17/2020	(207)	68	0.000%
TRS MLM 2Y 01/17/2020	(16)	60	0.000%
TRS CBU 2Y 01/17/2020	(202)	267	0.000%
TRS JP/2371 2Y 01/20/2020	(2,600)	8,232	0.013%
TRS HSY 2Y 01/17/2020	(2,745)	(5,517)	(0.009%)
TRS AAWW 2Y 01/17/2020	(318)	140	0.000%
TRS BKH 2Y 01/17/2020	(567)	1,168	0.002%
TRS NRG 2Y 01/17/2020	228	(324)	(0.001%)
TRS MTOR 2Y 01/17/2020	404	230	0.000%
TRS HSC 2Y 01/17/2020	100	(166)	0.000%
TRS AA 2Y 01/17/2020	228	(349)	(0.001%)
TRS CMCO 2Y 01/17/2020	21	5	0.000%
TRS GKOS 2Y 01/17/2020	(883)	6,349	0.010%
TRS INST 2Y 01/17/2020	(284)	(142)	0.000%
TRS ES/SGRE 2Y 01/17/2020	(1,500)	3,712	0.006%
TRS VVI 2Y 01/17/2020	(312)	(1,083)	(0.002%)
TRS JCOM 2Y 01/17/2020	65	(36)	0.000%
TRS AL 2Y 01/17/2020	(173)	368	0.001%
TRS PEGI 2Y 01/17/2020	(396)	341	0.001%
TRS OKTA 2Y 01/17/2020	(125)	(419)	(0.001%)
TRS AIG 2Y 01/17/2020	1,700	3,315	0.005%
TRS PLAY 2Y 01/17/2020	142	(204)	0.000%
TRS HRC 2Y 01/17/2020	90	(124)	0.000%
TRS SLCA 2Y 01/17/2020	(60)	67	0.000%
TRS SAFM 2Y 01/17/2020	(675)	(1,944)	(0.003%)
TRS GPS 2Y 01/17/2020	(271)	(81)	0.000%
TRS FOE 2Y 01/17/2020	(139)	10	0.000%
TRS HNI 2Y 01/17/2020	168	66	0.000%
TRS MOS 2Y 01/17/2020	(3,685)	3,132	0.005%
TRS CAG 2Y 01/17/2020	521	(3,986)	(0.006%)
TRS MSG 2Y 01/17/2020	(77)	(208)	0.000%
TRS CDNS 2Y 01/17/2020	88	103	0.000%
TRS NEU 2Y 01/17/2020	(23)	(695)	(0.001%)
TRS MGPI 2Y 01/17/2020	(81)	(173)	0.000%
TRS ZION 2Y 01/17/2020	138	(62)	0.000%
TRS MLAB 2Y 01/17/2020	(18)	(25)	0.000%
TRS CERS 2Y 01/17/2020	(342)	133	0.000%
TRS PII 2Y 01/17/2020	(30)	46	0.000%
TRS WDC 2Y 01/17/2020	27	(35)	0.000%
TRS INTC 2Y 01/17/2020	(1,000)	150	0.000%
TRS GDI 2Y 01/17/2020	(1,500)	75	0.000%
TRS LSTR 2Y 01/17/2020	61	94	0.000%
TRS BWXT 2Y 01/17/2020	1,264	(3,666)	(0.006%)
TRS CMC 2Y 01/17/2020	(635)	603	0.001%
TRS GB/SBER 2Y 01/17/2020	5,000	(100)	0.000%
TRS TBI 2Y 01/17/2020	198	(101)	0.000%
TRS HI 2Y 01/17/2020	84	(87)	0.000%
TRS MMS 2Y 01/17/2020	(125)	310	0.001%
TRS AX 2Y 01/17/2020	(127)	185	0.000%
TRS VRTS 2Y 01/17/2020	(47)	(21)	0.000%
TRS JCOM 2Y 01/17/2020	112	(63)	0.000%
TRS WSO 2Y 01/17/2020	(220)	1,408	0.002%
TRS HP 2Y 01/17/2020	(1,000)	8,430	0.014%
TRS IFF 2Y 01/17/2020	(179)	(396)	(0.001%)
TRS AMP 2Y 01/17/2020	1,021	(4,380)	(0.007%)
TRS SCHW 2Y 01/17/2020	2,831	2,350	0.004%
TRS PS 2Y 01/17/2020	2,000	4,840	0.008%
TRS BPOP 2Y 01/17/2020	175	(287)	0.000%
TRS DVN 2Y 01/17/2020	(3,264)	9,694	0.016%
TRS KNX 2Y 01/17/2020	(254)	434	0.001%
TRS DE/HEI 2Y 01/17/2020	1,004	(621)	(0.001%)
TRS AZO 2Y 01/17/2020	63	(998)	(0.002%)
TRS ALSN 2Y 01/17/2020	172	162	0.000%
TRS OGE 2Y 01/17/2020	242	(230)	0.000%
TRS EVBG 2Y 01/17/2020	(17)	(106)	0.000%
TRS OIS 2Y 01/17/2020	(690)	1,090	0.002%
TRS DLB 2Y 01/17/2020	(110)	304	0.000%
TRS JP/2802 2Y 01/20/2020	(18,600)	6,960	0.011%

TRS WLK 2Y 01/17/2020	36	42	0.000%
TRS ROKU 2Y 01/17/2020	(65)	96	0.000%
TRS ACCO 2Y 01/17/2020	2,335	187	0.000%
TRS CECO 2Y 01/17/2020	(2,017)	1,896	0.003%
TRS DHIL 2Y 01/17/2020	(40)	96	0.000%
TRS DE/DB1 2Y 01/17/2020	(650)	(186)	0.000%
TRS JP/6954 2Y 01/20/2020	400	(876)	(0.001%)
TRS BJRI 2Y 01/17/2020	484	(1,123)	(0.002%)
TRS LNN 2Y 01/17/2020	(501)	(416)	(0.001%)
TRS ES/TEF 2Y 01/17/2020	10,489	(5,866)	(0.009%)
TRS WDFC 2Y 01/17/2020	(52)	(456)	(0.001%)
TRS WCG 2Y 01/17/2020	26	(22)	0.000%
TRS PETQ 2Y 01/17/2020	(719)	3,847	0.006%
TRS JP/4680 2Y 01/20/2020	3,100	(735)	(0.001%)
TRS ETSY 2Y 01/17/2020	970	(3,492)	(0.006%)
TRS MDP 2Y 01/17/2020	(207)	(8)	0.000%
TRS ROG 2Y 01/17/2020	(144)	573	0.001%
TRS WYNN 2Y 01/17/2020	(234)	1,303	0.002%
TRS CANE 2Y 01/17/2020	1,000	(211)	0.000%
TRS ATRC 2Y 01/17/2020	115	145	0.000%
TRS SBGI 2Y 01/17/2020	73	(93)	0.000%
TRS JP/2484 2Y 01/20/2020	300	(1,311)	(0.002%)
TRS PENN 2Y 01/17/2020	122	(360)	(0.001%)
TRS FRAC 2Y 01/17/2020	350	(287)	0.000%
TRS TSC 2Y 01/17/2020	1,397	(2,054)	(0.003%)
TRS GDI 2Y 01/17/2020	(1,000)	50	0.000%
TRS NI 2Y 01/17/2020	(333)	430	0.001%
TRS CTXS 2Y 01/17/2020	129	(538)	(0.001%)
TRS REI 2Y 01/17/2020	(1,558)	156	0.000%
TRS RRC 2Y 01/17/2020	201	(338)	(0.001%)
TRS MNRO 2Y 01/17/2020	(220)	911	0.001%
TRS FI/METSO 2Y 01/17/2020	(2,135)	171	0.000%
TRS CRAY 2Y 01/17/2020	(164)	144	0.000%
TRS NCR 2Y 01/17/2020	90	33	0.000%
TRS THC 2Y 01/17/2020	475	(1,264)	(0.002%)
TRS VCRA 2Y 01/17/2020	(181)	(24)	0.000%
TRS NCR 2Y 01/17/2020	312	115	0.000%
TRS FI/SAMPO 2Y 01/17/2020	3,019	(1,591)	(0.003%)
TRS TREE 2Y 01/17/2020	(32)	118	0.000%
TRS CLF 2Y 01/17/2020	(1,689)	473	0.001%
TRS FR/ORA 2Y 01/17/2020	(413)	133	0.000%
TRS PLAY 2Y 01/17/2020	216	(311)	(0.001%)
TRS JP/4452 2Y 01/20/2020	(1,300)	285	0.000%
TRS ES/GRF 2Y 01/17/2020	2,624	(1,744)	(0.003%)
TRS GCP 2Y 01/17/2020	(293)	(190)	0.000%
TRS NNBR 2Y 01/17/2020	(930)	(707)	(0.001%)
TRS INST 2Y 01/17/2020	(374)	(187)	0.000%
TRS YEXT 2Y 01/17/2020	(987)	(326)	(0.001%)
TRS MSFT 2Y 01/17/2020	400	(528)	(0.001%)
TRS NVCR 2Y 01/17/2020	(113)	134	0.000%
TRS POOL 2Y 01/17/2020	(166)	(559)	(0.001%)
TRS EFSC 2Y 01/17/2020	(272)	645	0.001%
TRS R 2Y 01/17/2020	(345)	362	0.001%
TRS GVA 2Y 01/17/2020	(169)	(2)	0.000%
TRS AEE 2Y 01/17/2020	141	(293)	0.000%
TRS WDC 2Y 01/17/2020	118	(151)	0.000%
TRS PPL 2Y 01/17/2020	(2,249)	3,666	0.006%
TRS EGHT 2Y 01/17/2020	(1,802)	(396)	(0.001%)
TRS ALGT 2Y 01/17/2020	(187)	3,084	0.005%
TRS FARO 2Y 01/17/2020	(163)	406	0.001%
TRS GATX 2Y 01/17/2020	(75)	101	0.000%
TRS FMC 2Y 01/17/2020	(67)	155	0.000%
TRS APTV 2Y 01/17/2020	(274)	786	0.001%
TRS HII 2Y 01/17/2020	11	(78)	0.000%
TRS MTD 2Y 01/17/2020	(13)	88	0.000%
TRS AGR 2Y 01/17/2020	781	(929)	(0.001%)
TRS TPRE 2Y 01/17/2020	576	29	0.000%
TRS VLO 2Y 01/17/2020	(2,892)	(6,912)	(0.011%)
TRS KOP 2Y 01/17/2020	(500)	55	0.000%
TRS MTG 2Y 01/17/2020	1,186	344	0.001%
TRS RHI 2Y 01/17/2020	116	122	0.000%
TRS FIVE 2Y 01/17/2020	(60)	(323)	(0.001%)
TRS AKAM 2Y 01/17/2020	551	(1,725)	(0.003%)
TRS CRI 2Y 01/17/2020	(487)	(54)	0.000%
TRS EVTC 2Y 01/17/2020	104	154	0.000%
TRS EE 2Y 01/17/2020	254	(932)	(0.002%)
TRS TAP 2Y 01/17/2020	429	(1,892)	(0.003%)
TRS MTOR 2Y 01/17/2020	111	63	0.000%
TRS ASND 2Y 01/17/2020	1,000	(980)	(0.002%)
TRS CH/LONN 2Y 01/17/2020	840	(32,988)	(0.053%)
TRS FMC 2Y 01/17/2020	(59)	136	0.000%
TRS AAWW 2Y 01/17/2020	(104)	46	0.000%
TRS FR/SGO 2Y 01/17/2020	(13,118)	(2,480)	(0.004%)
TRS IT/ENI 2Y 01/17/2020	(6,824)	1,657	0.003%
TRS MDSO 2Y 01/17/2020	(310)	456	0.001%
TRS AMED 2Y 01/17/2020	136	(132)	0.000%
TRS CAG 2Y 01/17/2020	800	(6,120)	(0.010%)
TRS GDI 2Y 01/17/2020	(1,000)	50	0.000%
TRS CHK 2Y 01/17/2020	2,116	(317)	(0.001%)
TRS FLR 2Y 01/17/2020	(103)	39	0.000%
TRS KRNY 2Y 01/17/2020	677	14	0.000%
TRS BLK 2Y 01/17/2020	(131)	(1,909)	(0.003%)
TRS DXC 2Y 01/17/2020	186	(432)	(0.001%)
TRS TSE 2Y 01/17/2020	44	45	0.000%
TRS WETF 2Y 01/17/2020	(600)	(102)	0.000%
TRS GE 2Y 01/17/2020	14,539	6,653	0.011%
TRS AXS 2Y 01/17/2020	105	(23)	0.000%
TRS DLTR 2Y 01/17/2020	2,104	11,172	0.018%
TRS TGI 2Y 01/17/2020	(202)	345	0.001%
TRS ADTN 2Y 01/17/2020	(225)	50	0.000%

TRS LEG 2Y 01/17/2020	(1,690)	828	0.001%
TRS INTC 2Y 01/17/2020	(3,989)	598	0.001%
TRS AAP 2Y 01/17/2020	188	(259)	0.000%
TRS WYNN 2Y 01/17/2020	(50)	279	0.000%
TRS WBT 2Y 01/17/2020	(395)	296	0.000%
TRS XRX 2Y 01/17/2020	634	(970)	(0.002%)
TRS FND 2Y 01/17/2020	(2,000)	700	0.001%
TRS MHK 2Y 01/17/2020	(47)	(57)	0.000%
TRS VREX 2Y 01/17/2020	84	26	0.000%
TRS FOE 2Y 01/17/2020	(343)	24	0.000%
TRS SWN 2Y 01/17/2020	4,135	(868)	(0.001%)
TRS NWN 2Y 01/17/2020	(309)	1,088	0.002%
TRS LPLA 2Y 01/17/2020	682	1,985	0.003%
TRS MBI 2Y 01/17/2020	7,960	(955)	(0.002%)
TRS FI/METSO 2Y 01/17/2020	(4,186)	336	0.001%
TRS JP/7267 2Y 01/20/2020	(2,000)	2,838	0.005%
TRS CLDR 2Y 01/17/2020	(1,066)	320	0.001%
TRS PBF 2Y 01/17/2020	261	227	0.000%
TRS AAWW 2Y 01/17/2020	(66)	29	0.000%
TRS DOOR 2Y 01/17/2020	67	(138)	0.000%
TRS RHI 2Y 01/17/2020	477	501	0.001%
TRS URI 2Y 01/17/2020	228	(657)	(0.001%)
TRS PRO 2Y 01/17/2020	(375)	(300)	0.000%
TRS SYKE 2Y 01/17/2020	433	39	0.000%
TRS UAA 2Y 01/17/2020	(1,046)	764	0.001%
TRS RHI 2Y 01/17/2020	559	587	0.001%
TRS BOH 2Y 01/17/2020	(392)	1,250	0.002%
TRS GOLF 2Y 01/17/2020	84	(42)	0.000%
TRS AA 2Y 01/17/2020	227	(347)	(0.001%)
TRS GB/WPP 2Y 01/17/2020	11,401	(3,516)	(0.006%)
TRS KOS 2Y 01/17/2020	(1,691)	152	0.000%
TRS JP/6954 2Y 01/20/2020	1,900	5,019	0.008%
TRS TGI 2Y 01/17/2020	(143)	245	0.000%
TRS AAN 2Y 01/17/2020	78	118	0.000%
TRS ECPG 2Y 01/17/2020	300	315	0.001%
TRS EXPD 2Y 01/17/2020	160	(248)	0.000%
TRS ARGO 2Y 01/17/2020	383	329	0.001%
TRS GOOS 2Y 01/17/2020	500	(3,315)	(0.005%)
TRS KR 2Y 01/17/2020	1,130	(1,605)	(0.003%)
TRS FCNCA 2Y 01/17/2020	24	(7)	0.000%
TRS QTWO 2Y 01/17/2020	(165)	(236)	0.000%
TRS PSTG 2Y 01/17/2020	(420)	302	0.000%
TRS WCC 2Y 01/17/2020	42	(5)	0.000%
TRS BMI 2Y 01/17/2020	(166)	388	0.001%
TRS GKOS 2Y 01/17/2020	(75)	539	0.001%
TRS CTB 2Y 01/17/2020	(100)	(113)	0.000%
TRS LCII 2Y 01/17/2020	(123)	(624)	(0.001%)
TRS SNV 2Y 01/17/2020	(500)	(65)	0.000%
TRS ROG 2Y 01/17/2020	(21)	84	0.000%
TRS PACW 2Y 01/17/2020	(630)	(214)	0.000%
TRS UBNT 2Y 01/17/2020	47	(213)	0.000%
TRS MAN 2Y 01/17/2020	256	(660)	(0.001%)
TRS SE/SKFB 2Y 01/17/2020	(1,000)	(175)	0.000%
TRS BCO 2Y 01/17/2020	(59)	(51)	0.000%
TRS DK/NOVOB 2Y 01/17/2020	(1,210)	1,318	0.002%
TRS GTS 2Y 01/17/2020	445	507	0.001%
TRS NUVA 2Y 01/17/2020	130	(467)	(0.001%)
TRS PRO 2Y 01/17/2020	(182)	(146)	0.000%
TRS M 2Y 01/17/2020	(1,000)	500	0.001%
TRS DSW 2Y 01/17/2020	605	895	0.001%
TRS PEG 2Y 01/17/2020	276	(375)	(0.001%)
TRS FMC 2Y 01/17/2020	(259)	598	0.001%
TRS NFG 2Y 01/17/2020	(331)	1,135	0.002%
TRS LL 2Y 01/17/2020	(4,000)	2,800	0.005%
TRS HBI 2Y 01/17/2020	(6,275)	2,761	0.004%
TRS SITE 2Y 01/17/2020	(151)	76	0.000%
TRS RJF 2Y 01/17/2020	100	82	0.000%
TRS VRNT 2Y 01/17/2020	972	(3,830)	(0.006%)
TRS MLM 2Y 01/17/2020	(9)	34	0.000%
TRS JP/9783 2Y 01/20/2020	3,000	(7,582)	(0.012%)
TRS ZEN 2Y 01/17/2020	(111)	(273)	0.000%
TRS SCCO 2Y 01/17/2020	(5,000)	1,950	0.003%
TRS IRDM 2Y 01/17/2020	(272)	209	0.000%
TRS WDFC 2Y 01/17/2020	(24)	(210)	0.000%
TRS NUVA 2Y 01/17/2020	599	(2,150)	(0.003%)
TRS DHIL 2Y 01/17/2020	(124)	296	0.000%
TRS TBI 2Y 01/17/2020	123	(63)	0.000%
TRS TDOC 2Y 01/17/2020	(67)	(114)	0.000%
TRS LAD 2Y 01/17/2020	(45)	(271)	0.000%
TRS PATK 2Y 01/17/2020	108	57	0.000%
TRS THC 2Y 01/17/2020	279	(742)	(0.001%)
TRS FFIN 2Y 01/17/2020	(123)	95	0.000%
TRS DLX 2Y 01/17/2020	600	(1,182)	(0.002%)
TRS CACI 2Y 01/17/2020	479	(4,263)	(0.007%)
TRS LKQ 2Y 01/17/2020	(153)	125	0.000%
TRS KFRC 2Y 01/17/2020	203	359	0.001%
TRS PLT 2Y 01/17/2020	(348)	821	0.001%
TRS NYT 2Y 01/17/2020	(321)	321	0.001%
TRS HSTM 2Y 01/17/2020	89	(33)	0.000%
TRS MGPI 2Y 01/17/2020	(173)	(370)	(0.001%)
TRS ANTM 2Y 01/17/2020	180	(731)	(0.001%)
TRS ARD 2Y 01/17/2020	77	(12)	0.000%
TRS DE/SRT3 2Y 01/17/2020	100	(848)	(0.001%)
TRS VFC 2Y 01/17/2020	(646)	1,105	0.002%
TRS CENX 2Y 01/17/2020	(177)	170	0.000%
TRS MHK 2Y 01/17/2020	(24)	(29)	0.000%
TRS NOC 2Y 01/17/2020	146	(1,802)	(0.003%)
TRS FR/GLE 2Y 01/17/2020	(2,701)	3,729	0.006%
TRS LL 2Y 01/17/2020	(2,000)	1,400	0.002%
TRS WFC 2Y 01/17/2020	2,486	(1,318)	(0.002%)

TRS WMGI 2Y 01/17/2020	(1,282)	(718)	(0.001%)
TRS GLW 2Y 01/17/2020	2,369	(1,635)	(0.003%)
TRS GPK 2Y 01/17/2020	(568)	108	0.000%
TRS GB/BT/A 2Y 01/17/2020	72,535	(11,031)	(0.018%)
TRS AXS 2Y 01/17/2020	230	(51)	0.000%
TRS SYKE 2Y 01/17/2020	175	16	0.000%
TRS NCMI 2Y 01/17/2020	3,062	(643)	(0.001%)
TRS RYAM 2Y 01/17/2020	(369)	111	0.000%
TRS WNC 2Y 01/17/2020	432	138	0.000%
TRS WTFC 2Y 01/17/2020	158	(278)	0.000%
TRS IPGP 2Y 01/17/2020	(56)	219	0.000%
TRS ITW 2Y 01/17/2020	883	(1,245)	(0.002%)
TRS DORM 2Y 01/17/2020	(85)	(529)	(0.001%)
TRS CMC 2Y 01/17/2020	(87)	83	0.000%
TRS NOC 2Y 01/17/2020	43	(531)	(0.001%)
TRS MDT 2Y 01/17/2020	108	(96)	0.000%
TRS AA 2Y 01/17/2020	249	(381)	(0.001%)
TRS CVA 2Y 01/17/2020	(898)	1,060	0.002%
TRS APTV 2Y 01/17/2020	(134)	385	0.001%
TRS WCC 2Y 01/17/2020	84	(11)	0.000%
TRS TWI 2Y 01/17/2020	(616)	320	0.001%
TRS SRI 2Y 01/17/2020	110	15	0.000%
TRS NCS 2Y 01/17/2020	2,063	(5,013)	(0.008%)
TRS ORA 2Y 01/17/2020	(66)	(67)	0.000%
TRS LRN 2Y 01/17/2020	1,628	3,354	0.005%
TRS SNA 2Y 01/17/2020	761	(251)	0.000%
TRS FBM 2Y 01/17/2020	540	97	0.000%
TRS AL 2Y 01/17/2020	(546)	1,163	0.002%
TRS AYI 2Y 01/17/2020	69	(57)	0.000%
TRS VSH 2Y 01/17/2020	142	(24)	0.000%
TRS HZNP 2Y 01/17/2020	646	(297)	0.000%
TRS GTS 2Y 01/17/2020	67	76	0.000%
TRS NEU 2Y 01/17/2020	(19)	(574)	(0.001%)
TRS KRA 2Y 01/17/2020	300	3	0.000%
TRS TERP 2Y 01/17/2020	(745)	(97)	0.000%
TRS NKE 2Y 01/17/2020	240	1,018	0.002%
TRS HOME 2Y 01/17/2020	(275)	(17)	0.000%
TRS AYR 2Y 01/17/2020	(611)	(122)	0.000%
TRS JBLU 2Y 01/17/2020	277	(127)	0.000%
TRS VEEV 2Y 01/17/2020	98	323	0.001%
TRS EVTC 2Y 01/17/2020	1,875	2,775	0.004%
TRS NXPI 2Y 01/17/2020	602	(1,198)	(0.002%)
TRS FAST 2Y 01/17/2020	(1,154)	785	0.001%
TRS HII 2Y 01/17/2020	24	(169)	0.000%
TRS AWR 2Y 01/17/2020	(11)	1	0.000%
TRS PRO 2Y 01/17/2020	(231)	(185)	0.000%
TRS AAPL 2Y 01/17/2020	97	(601)	(0.001%)
TRS PCTY 2Y 01/17/2020	988	(79)	0.000%
TRS SKX 2Y 01/17/2020	488	117	0.000%
TRS STI 2Y 01/17/2020	281	(379)	(0.001%)
TRS BBY 2Y 01/17/2020	70	51	0.000%
TRS LORL 2Y 01/17/2020	(70)	93	0.000%
TRS PH 2Y 01/17/2020	(461)	327	0.001%
TRS XRAY 2Y 01/17/2020	76	3	0.000%
TRS TBI 2Y 01/17/2020	353	(180)	0.000%
TRS MO 2Y 01/17/2020	206	(610)	(0.001%)
TRS BKD 2Y 01/17/2020	148	(130)	0.000%
TRS HSTM 2Y 01/17/2020	253	(94)	0.000%
TRS CBPX 2Y 01/17/2020	306	(156)	0.000%
TRS SE/SKFB 2Y 01/17/2020	(2,500)	(437)	(0.001%)
TRS QTWO 2Y 01/17/2020	(121)	(173)	0.000%
TRS WSFS 2Y 01/17/2020	(367)	580	0.001%
TRS MTOR 2Y 01/17/2020	188	107	0.000%
TRS GPS 2Y 01/17/2020	(92)	(28)	0.000%
TRS VRTU 2Y 01/17/2020	(346)	(1,564)	(0.003%)
TRS TECD 2Y 01/17/2020	98	(75)	0.000%
TRS JP7532 2Y 01/20/2020	800	(3,430)	(0.006%)
TRS ORA 2Y 01/17/2020	(51)	(52)	0.000%
TRS FIS 2Y 01/17/2020	1,000	490	0.001%
TRS GDI 2Y 01/17/2020	(1,500)	75	0.000%
TRS AEO 2Y 01/17/2020	3,561	5,484	0.009%
TRS HPE 2Y 01/17/2020	(4,000)	1,520	0.002%
TRS SYKE 2Y 01/17/2020	499	45	0.000%
TRS CBPX 2Y 01/17/2020	730	(372)	(0.001%)
TRS AAPL 2Y 01/17/2020	38	(236)	0.000%
TRS CUBI 2Y 01/17/2020	258	18	0.000%
TRS GOOS 2Y 01/17/2020	390	(2,586)	(0.004%)
TRS HCC 2Y 01/17/2020	121	91	0.000%
TRS SBGI 2Y 01/17/2020	345	(442)	(0.001%)
TRS VGR 2Y 01/17/2020	823	(181)	0.000%
TRS CUBI 2Y 01/17/2020	143	10	0.000%
TRS NCI 2Y 01/17/2020	421	543	0.001%
TRS TNET 2Y 01/17/2020	(771)	(632)	(0.001%)
TRS EFX 2Y 01/17/2020	700	(2,877)	(0.005%)
TRS SXT 2Y 01/17/2020	(124)	83	0.000%
TRS CBPX 2Y 01/17/2020	74	(38)	0.000%
TRS SYNH 2Y 01/17/2020	500	(970)	(0.002%)
TRS JCI 2Y 01/17/2020	(13,130)	18,513	0.030%
TRS CVS 2Y 01/17/2020	1,153	(5,961)	(0.010%)
TRS CUBI 2Y 01/17/2020	123	9	0.000%
TRS TNET 2Y 01/17/2020	(255)	(209)	0.000%
TRS HPQ 2Y 01/17/2020	(7,000)	6,720	0.011%
TRS CSFL 2Y 01/17/2020	(178)	37	0.000%
TRS HRL 2Y 01/17/2020	(1,289)	632	0.001%
TRS ACCO 2Y 01/17/2020	1,014	81	0.000%
TRS OIS 2Y 01/17/2020	(21)	33	0.000%
TRS AX 2Y 01/17/2020	(183)	267	0.000%
TRS KFY 2Y 01/17/2020	40	(100)	0.000%
TRS PNW 2Y 01/17/2020	135	(435)	(0.001%)
TRS GB/BP/ 2Y 01/17/2020	13,121	(2,115)	(0.003%)

TRS TPCO 2Y 01/17/2020	152	(249)	0.000%
TRS VRS 2Y 01/17/2020	277	(244)	0.000%
TRS NL/INGA 2Y 01/17/2020	(6,394)	3,677	0.006%
TRS HTZ 2Y 01/17/2020	(443)	554	0.001%
TRS HTZ 2Y 01/17/2020	(402)	503	0.001%
TRS HI 2Y 01/17/2020	294	(303)	0.000%
TRS LSTR 2Y 01/17/2020	97	149	0.000%
TRS WSFS 2Y 01/17/2020	(42)	66	0.000%
TRS CI 2Y 01/17/2020	207	1,526	0.002%
TRS GPK 2Y 01/17/2020	(576)	109	0.000%
TRS NNBR 2Y 01/17/2020	(356)	(271)	0.000%
TRS VEEV 2Y 01/17/2020	218	719	0.001%
TRS ETR 2Y 01/17/2020	125	(89)	0.000%
TRS GRC 2Y 01/17/2020	132	(22)	0.000%
TRS CANE 2Y 01/17/2020	2,000	(422)	(0.001%)
TRS RBBN 2Y 01/17/2020	(509)	188	0.000%
TRS SPTN 2Y 01/17/2020	1,894	(265)	0.000%
TRS HAIN 2Y 01/17/2020	(353)	339	0.001%
TRS CCK 2Y 01/17/2020	(157)	571	0.001%
TRS CC 2Y 01/17/2020	396	475	0.001%
TRS UFI 2Y 01/17/2020	(282)	147	0.000%
TRS LABL 2Y 01/17/2020	(36)	5	0.000%
TRS PT/GALP 2Y 01/17/2020	1,538	(485)	(0.001%)
TRS AXS 2Y 01/17/2020	200	(44)	0.000%
TRS GATX 2Y 01/17/2020	(138)	185	0.000%
TRS IDCC 2Y 01/17/2020	34	(176)	0.000%
TRS ATO 2Y 01/17/2020	(77)	219	0.000%
TRS WBT 2Y 01/17/2020	(1,643)	1,232	0.002%
TRS CPE 2Y 01/17/2020	(349)	171	0.000%
TRS MGLN 2Y 01/17/2020	160	(274)	0.000%
TRS NVDA 2Y 01/17/2020	500	(5,040)	(0.008%)
TRS PEG 2Y 01/17/2020	698	(949)	(0.002%)
TRS FBP 2Y 01/17/2020	1,301	312	0.001%
TRS KSS 2Y 01/17/2020	(500)	(2,710)	(0.004%)
TRS AAON 2Y 01/17/2020	(58)	(45)	0.000%
TRS CIR 2Y 01/17/2020	(107)	494	0.001%
TRS USFD 2Y 01/17/2020	278	31	0.000%
TRS SSB 2Y 01/17/2020	(16)	47	0.000%
TRS WUBA 2Y 01/17/2020	500	(2,150)	(0.003%)
TRS DSW 2Y 01/17/2020	69	102	0.000%
TRS DK/COLOB 2Y 01/17/2020	(2,795)	9,865	0.016%
TRS KR/005930 2Y 01/17/2020	1,500	121	0.000%
TRS ATRC 2Y 01/17/2020	212	267	0.000%
TRS KNX 2Y 01/17/2020	(230)	393	0.001%
TRS PII 2Y 01/17/2020	(75)	115	0.000%
TRS AN 2Y 01/17/2020	(72)	(141)	0.000%
TRS UVV 2Y 01/17/2020	57	(278)	0.000%
TRS BBY 2Y 01/17/2020	116	85	0.000%
TRS DLTR 2Y 01/17/2020	(32)	(170)	0.000%
TRS ASND 2Y 01/17/2020	113	(111)	0.000%
TRS PATK 2Y 01/17/2020	699	370	0.001%
TRS CVBF 2Y 01/17/2020	(109)	32	0.000%
TRS UIS 2Y 01/17/2020	270	73	0.000%
TRS APD 2Y 01/17/2020	524	3,270	0.005%
TRS BE/KBC 2Y 01/17/2020	223	(577)	(0.001%)
TRS HTLD 2Y 01/17/2020	(196)	(35)	0.000%
TRS UNG 2Y 01/17/2020	(200)	800	0.001%
TRS GMS 2Y 01/17/2020	115	(186)	0.000%
TRS DVMT 2Y 01/17/2020	57	283	0.000%
TRS CWEN/A 2Y 01/17/2020	1,143	(389)	(0.001%)
TRS SYBT 2Y 01/17/2020	(1,102)	(3,262)	(0.005%)
TRS PODD 2Y 01/17/2020	(143)	(399)	(0.001%)
TRS SITE 2Y 01/17/2020	(245)	123	0.000%
TRS MKL 2Y 01/17/2020	(4)	(42)	0.000%
TRS WDAY 2Y 01/17/2020	(290)	(1,717)	(0.003%)
TRS QTNA 2Y 01/17/2020	(428)	21	0.000%
TRS EXP 2Y 01/17/2020	(181)	123	0.000%
TRS AAPL 2Y 01/17/2020	45	(279)	0.000%
TRS NSIT 2Y 01/17/2020	227	(98)	0.000%
TRS MTW 2Y 01/17/2020	(705)	162	0.000%
TRS OXY 2Y 01/17/2020	665	(1,815)	(0.003%)
TRS IVZ 2Y 01/17/2020	(343)	89	0.000%
TRS AES 2Y 01/17/2020	775	(326)	(0.001%)
TRS IBTX 2Y 01/17/2020	(289)	838	0.001%
TRS INGR 2Y 01/17/2020	3	(7)	0.000%
TRS AYR 2Y 01/17/2020	(305)	(61)	0.000%
TRS CAG 2Y 01/17/2020	2,825	(21,611)	(0.035%)
TRS ATGE 2Y 01/17/2020	(773)	2,064	0.003%
TRS WBT 2Y 01/17/2020	(1,326)	995	0.002%
TRS AMP 2Y 01/17/2020	1	(4)	0.000%
TRS CNS 2Y 01/17/2020	(131)	76	0.000%
TRS AEL 2Y 01/17/2020	136	29	0.000%
TRS SE/SEBA 2Y 01/17/2020	(3,600)	780	0.001%
TRS COLM 2Y 01/17/2020	(591)	(431)	(0.001%)
TRS KRA 2Y 01/17/2020	808	8	0.000%
TRS KN 2Y 01/17/2020	(514)	231	0.000%
TRS EXTN 2Y 01/17/2020	129	(233)	0.000%
TRS PUMP 2Y 01/17/2020	4,300	(8,466)	(0.014%)
TRS PSMT 2Y 01/17/2020	(233)	676	0.001%
TRS GCO 2Y 01/17/2020	98	75	0.000%
TRS JJOFF 2Y 01/17/2020	1,000	195	0.000%
TRS QTWO 2Y 01/17/2020	(518)	(741)	(0.001%)
TRS HELE 2Y 01/17/2020	36	(145)	0.000%
TRS WDFC 2Y 01/17/2020	(13)	(114)	0.000%
TRS HMHC 2Y 01/17/2020	974	(448)	(0.001%)
TRS RSG 2Y 01/17/2020	141	(238)	0.000%
TRS MTG 2Y 01/17/2020	317	92	0.000%
TRS RUTH 2Y 01/17/2020	247	42	0.000%
TRS GB/BT/A 2Y 01/17/2020	120,000	(18,249)	(0.029%)
TRS DF 2Y 01/17/2020	1,156	(590)	(0.001%)

TRS ATKR 2Y 01/17/2020	260	26	0.000%
TRS MKC 2Y 01/17/2020	(1,376)	9,481	0.015%
TRS FBM 2Y 01/17/2020	2,744	494	0.001%
TRS MDT 2Y 01/17/2020	27	(24)	0.000%
TRS V 2Y 01/17/2020	650	351	0.001%
TRS MATX 2Y 01/17/2020	(67)	139	0.000%
TRS NTRS 2Y 01/17/2020	190	(386)	(0.001%)
TRS FN 2Y 01/17/2020	289	691	0.001%
TRS AGM 2Y 01/17/2020	28	104	0.000%
TRS FNF 2Y 01/17/2020	(2,090)	(690)	(0.001%)
TRS INST 2Y 01/17/2020	(89)	(45)	0.000%
TRS GE 2Y 01/17/2020	9,173	3,853	0.006%
TRS DRQ 2Y 01/17/2020	(150)	234	0.000%
TRS DKS 2Y 01/17/2020	444	(999)	(0.002%)
TRS TCEHY 2Y 01/17/2020	1,000	1,210	0.002%
TRS MCK 2Y 01/17/2020	(739)	1,057	0.002%
TRS NRG 2Y 01/17/2020	463	(657)	(0.001%)
TRS NP 2Y 01/17/2020	(35)	205	0.000%
TRS FRAC 2Y 01/17/2020	321	(263)	0.000%
TRS CVBF 2Y 01/17/2020	(333)	97	0.000%
TRS STT 2Y 01/17/2020	641	(526)	(0.001%)
TRS CDEV 2Y 01/17/2020	(343)	405	0.001%
TRS HQY 2Y 01/17/2020	(91)	(2)	0.000%
TRS NHC 2Y 01/17/2020	208	(94)	0.000%
TRS DORM 2Y 01/17/2020	(76)	(473)	(0.001%)
TRS HPE 2Y 01/17/2020	(10,000)	3,800	0.006%
TRS ORBC 2Y 01/17/2020	(1,353)	(244)	0.000%
TRS DOOR 2Y 01/17/2020	140	(288)	0.000%
TRS VMW 2Y 01/17/2020	349	(5,514)	(0.009%)
TRS VSAT 2Y 01/17/2020	(119)	414	0.001%
TRS DE/SRT3 2Y 01/17/2020	300	(2,544)	(0.004%)
TRS GB/SMIN 2Y 01/17/2020	5,624	(1,434)	(0.002%)
TRS LABL 2Y 01/17/2020	(23)	3	0.000%
TRS NTNX 2Y 01/17/2020	(245)	(659)	(0.001%)
TRS CROX 2Y 01/17/2020	414	327	0.001%
TRS SEIC 2Y 01/17/2020	(47)	32	0.000%
TRS FR/DIM 2Y 01/17/2020	200	(470)	(0.001%)
TRS VAC 2Y 01/17/2020	(72)	148	0.000%
TRS INST 2Y 01/17/2020	(159)	(80)	0.000%
TRS MTG 2Y 01/17/2020	662	192	0.000%
TRS LAUR 2Y 01/17/2020	(4,002)	(2,401)	(0.004%)
TRS FF 2Y 01/17/2020	1,208	628	0.001%
TRS HAL 2Y 01/17/2020	3,545	(8,898)	(0.014%)
TRS CANE 2Y 01/17/2020	2,000	(422)	(0.001%)
TRS VEEV 2Y 01/17/2020	22	73	0.000%
TRS POOL 2Y 01/17/2020	(22)	(74)	0.000%
TRS AXE 2Y 01/17/2020	17	(30)	0.000%
TRS AMCX 2Y 01/17/2020	775	(287)	0.000%
TRS UFI 2Y 01/17/2020	(405)	211	0.000%
TRS IPGP 2Y 01/17/2020	(76)	297	0.000%
TRS KRA 2Y 01/17/2020	195	2	0.000%
TRS NVDA 2Y 01/17/2020	300	(3,024)	(0.005%)
TRS AMED 2Y 01/17/2020	45	(44)	0.000%
TRS GOOS 2Y 01/17/2020	1,200	(7,956)	(0.013%)
TRS FND 2Y 01/17/2020	(552)	193	0.000%
TRS BKH 2Y 01/17/2020	(153)	315	0.001%
TRS YY 2Y 01/17/2020	300	60	0.000%
TRS TRTN 2Y 01/17/2020	(211)	(131)	0.000%
TRS DGX 2Y 01/17/2020	(86)	180	0.000%
TRS PRGS 2Y 01/17/2020	254	394	0.001%
TRS MATW 2Y 01/17/2020	(18)	(12)	0.000%
TRS TPCO 2Y 01/17/2020	518	(850)	(0.001%)
TRS EXPE 2Y 01/17/2020	36	(154)	0.000%
TRS RNST 2Y 01/17/2020	(80)	92	0.000%
TRS TG 2Y 01/17/2020	273	235	0.000%
TRS GOOGL 2Y 01/17/2020	75	1,448	0.002%
TRS OI 2Y 01/17/2020	220	139	0.000%
TRS URI 2Y 01/17/2020	88	(253)	0.000%
TRS JP/4528 2Y 01/20/2020	(23,800)	88,800	0.143%
TRS PACW 2Y 01/17/2020	(171)	(58)	0.000%
TRS ALSN 2Y 01/17/2020	209	196	0.000%
TRS CBZ 2Y 01/17/2020	241	55	0.000%
TRS SBUX 2Y 01/17/2020	(5,147)	360	0.001%
TRS MLHR 2Y 01/17/2020	401	(56)	0.000%
TRS UAL 2Y 01/17/2020	26	(64)	0.000%
TRS COLB 2Y 01/17/2020	(193)	(2)	0.000%
TRS ROG 2Y 01/17/2020	(29)	115	0.000%
TRS AAPL 2Y 01/17/2020	61	(378)	(0.001%)
TRS CIR 2Y 01/17/2020	(481)	2,222	0.004%
TRS VGR 2Y 01/17/2020	757	(167)	0.000%
TRS MEDP 2Y 01/17/2020	411	604	0.001%
TRS STAY 2Y 01/17/2020	313	(363)	(0.001%)
TRS CBU 2Y 01/17/2020	(123)	162	0.000%
TRS HE 2Y 01/17/2020	864	(847)	(0.001%)
TRS CSOD 2Y 01/17/2020	169	41	0.000%
TRS SYY 2Y 01/17/2020	(1,932)	2,995	0.005%
TRS VAC 2Y 01/17/2020	(103)	212	0.000%
TRS FELE 2Y 01/17/2020	(800)	(1,568)	(0.003%)
TRS HIG 2Y 01/17/2020	(191)	(508)	(0.001%)
TRS MDR 2Y 01/17/2020	(473)	591	0.001%
TRS FBP 2Y 01/17/2020	1,269	305	0.000%
TRS ANAT 2Y 01/17/2020	278	1,818	0.003%
TRS PNR 2Y 01/17/2020	1,872	(1,011)	(0.002%)
TRS AA 2Y 01/17/2020	603	(923)	(0.001%)
TRS AGM 2Y 01/17/2020	180	671	0.001%
TRS JBL 2Y 01/17/2020	1,236	3,992	0.006%
TRS GVA 2Y 01/17/2020	(39)	(0)	0.000%
TRS AGN 2Y 01/17/2020	242	(3,550)	(0.006%)
TRS CVGW 2Y 01/17/2020	(214)	2,508	0.004%
TRS PNM 2Y 01/17/2020	324	(619)	(0.001%)

TRS AEE 2Y 01/17/2020	134	(279)	0.000%
TRS GCP 2Y 01/17/2020	(231)	(150)	0.000%
TRS QTWO 2Y 01/17/2020	(335)	(479)	(0.001%)
TRS NTRS 2Y 01/17/2020	(548)	(1,559)	(0.003%)
TRS MSFT 2Y 01/17/2020	20	(26)	0.000%
TRS GCI 2Y 01/17/2020	511	(572)	(0.001%)
TRS MRK 2Y 01/17/2020	484	571	0.001%
TRS AAXN 2Y 01/17/2020	(71)	4	0.000%
TRS LABL 2Y 01/17/2020	(163)	24	0.000%
TRS HRC 2Y 01/17/2020	67	(92)	0.000%
TRS GTES 2Y 01/17/2020	(3,000)	300	0.000%
TRS DGX 2Y 01/17/2020	(72)	150	0.000%
TRS ATRC 2Y 01/17/2020	316	398	0.001%
TRS GB/RDSA 2Y 01/17/2020	(6,651)	1,229	0.002%
TRS SF 2Y 01/17/2020	(382)	111	0.000%
TRS PT/GALP 2Y 01/17/2020	698	(220)	0.000%
TRS CNSZ/000089 2Y 01/17/2020	25,000	133	0.000%
TRS AMCX 2Y 01/17/2020	272	(101)	0.000%
TRS R 2Y 01/17/2020	(84)	88	0.000%
TRS LCII 2Y 01/17/2020	(95)	(482)	(0.001%)
TRS FFIC 2Y 01/17/2020	119	26	0.000%
TRS EGHT 2Y 01/17/2020	(353)	(78)	0.000%
TRS HSKA 2Y 01/17/2020	(68)	507	0.001%
TRS GCO 2Y 01/17/2020	334	257	0.000%
TRS MGEE 2Y 01/17/2020	(134)	1,029	0.002%
TRS LMT 2Y 01/17/2020	(608)	10,573	0.017%
TRS ATKR 2Y 01/17/2020	345	35	0.000%
TRS LFUS 2Y 01/17/2020	(33)	(133)	0.000%
TRS HDS 2Y 01/17/2020	352	363	0.001%
TRS FFIC 2Y 01/17/2020	586	129	0.000%
TRS PLAY 2Y 01/17/2020	82	(118)	0.000%
TRS MDRX 2Y 01/17/2020	526	(331)	(0.001%)
TRS PLT 2Y 01/17/2020	(1,150)	2,714	0.004%
TRS SF 2Y 01/17/2020	(86)	25	0.000%
TRS FL 2Y 01/17/2020	117	653	0.001%
TRS UTX 2Y 01/17/2020	(1,000)	8,830	0.014%
TRS SEIC 2Y 01/17/2020	(333)	230	0.000%
TRS CAR 2Y 01/17/2020	(1,085)	2,962	0.005%
TRS ALSN 2Y 01/17/2020	91	86	0.000%
TRS HAS 2Y 01/17/2020	(184)	431	0.001%
TRS EXTN 2Y 01/17/2020	214	(387)	(0.001%)
TRS WETF 2Y 01/17/2020	(1,572)	(267)	0.000%
TRS AXGN 2Y 01/17/2020	(648)	4,601	0.007%
TRS AMCX 2Y 01/17/2020	36	(13)	0.000%
TRS PRAH 2Y 01/17/2020	195	(829)	(0.001%)
TRS MRCY 2Y 01/17/2020	(597)	484	0.001%
TRS POR 2Y 01/17/2020	206	(342)	(0.001%)
TRS BPOP 2Y 01/17/2020	764	(1,253)	(0.002%)
TRS NCR 2Y 01/17/2020	144	53	0.000%
TRS HOME 2Y 01/17/2020	(961)	(58)	0.000%
TRS KFRC 2Y 01/17/2020	44	78	0.000%
TRS CVNA 2Y 01/17/2020	500	(30)	0.000%
TRS SIG 2Y 01/17/2020	66	18	0.000%
TRS GB/RB/ 2Y 01/17/2020	1,032	(2,144)	(0.003%)
TRS ALG 2Y 01/17/2020	(101)	30	0.000%
TRS AR 2Y 01/17/2020	752	(1,045)	(0.002%)
TRS LNC 2Y 01/17/2020	451	(564)	(0.001%)
TRS NJR 2Y 01/17/2020	(273)	655	0.001%
TRS LB 2Y 01/17/2020	(1,621)	6,225	0.010%
TRS TPCO 2Y 01/17/2020	262	(430)	(0.001%)
TRS AAPL 2Y 01/17/2020	68	(422)	(0.001%)
TRS JP/6501 2Y 01/20/2020	(13,900)	14,300	0.023%
TRS MRC 2Y 01/17/2020	(896)	1,676	0.003%
TRS ZBRA 2Y 01/17/2020	16	4	0.000%
TRS V 2Y 01/17/2020	200	108	0.000%
TRS ETM 2Y 01/17/2020	(1,500)	630	0.001%
TRS DXC 2Y 01/17/2020	323	(749)	(0.001%)
TRS JP/5108 2Y 01/20/2020	5,500	(15,205)	(0.025%)
TRS TFSL 2Y 01/17/2020	(2,688)	(618)	(0.001%)
TRS DECK 2Y 01/17/2020	48	456	0.001%
TRS BF/B 2Y 01/17/2020	(149)	(252)	0.000%
TRS MHK 2Y 01/17/2020	(44)	(53)	0.000%
TRS WCC 2Y 01/17/2020	269	(35)	0.000%
TRS AMP 2Y 01/17/2020	52	(223)	0.000%
TRS NEU 2Y 01/17/2020	(33)	(998)	(0.002%)
TRS JP/6954 2Y 01/20/2020	400	(876)	(0.001%)
TRS TGI 2Y 01/17/2020	(1,118)	1,912	0.003%
TRS NI 2Y 01/17/2020	(66)	85	0.000%
TRS UIS 2Y 01/17/2020	442	119	0.000%
TRS EXC 2Y 01/17/2020	280	(143)	0.000%
TRS HTLD 2Y 01/17/2020	(305)	(55)	0.000%
TRS EXPR 2Y 01/17/2020	484	(194)	0.000%
TRS TNDM 2Y 01/17/2020	(8)	(36)	0.000%
TRS SE/SKFB 2Y 01/17/2020	(5,400)	(944)	(0.002%)
TRS JP/4151 2Y 01/20/2020	2,100	(4,100)	(0.007%)
TRS NRG 2Y 01/17/2020	206	(293)	0.000%
TRS JP/6981 2Y 01/20/2020	100	(1,264)	(0.002%)
TRS ALK 2Y 01/17/2020	199	(88)	0.000%
TRS TSE 2Y 01/17/2020	39	40	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS AMN 2Y 01/17/2020	(135)	(207)	0.000%
TRS DF 2Y 01/17/2020	441	(225)	0.000%
TRS MDT 2Y 01/17/2020	50	(45)	0.000%
TRS FTNT 2Y 01/17/2020	200	438	0.001%
TRS IT 2Y 01/17/2020	(82)	451	0.001%
TRS CWEN/A 2Y 01/17/2020	592	(201)	0.000%
TRS CFG 2Y 01/17/2020	251	(88)	0.000%
TRS HAS 2Y 01/17/2020	(58)	136	0.000%
TRS MGEE 2Y 01/17/2020	(125)	960	0.002%
TRS FTNT 2Y 01/17/2020	101	221	0.000%

TRS WRK 2Y 01/17/2020	(1,441)	3,502	0.006%
TRS SGMS 2Y 01/17/2020	1,274	2,573	0.004%
TRS CVA 2Y 01/17/2020	(422)	498	0.001%
TRS VREX 2Y 01/17/2020	236	73	0.000%
TRS SYNH 2Y 01/17/2020	450	(873)	(0.001%)
TRS VAC 2Y 01/17/2020	(50)	103	0.000%
TRS CHRW 2Y 01/17/2020	67	(50)	0.000%
TRS WRK 2Y 01/17/2020	(1,615)	(1,603)	(0.003%)
TRS IDCC 2Y 01/17/2020	202	(1,046)	(0.002%)
TRS ALG 2Y 01/17/2020	(48)	14	0.000%
TRS DCOM 2Y 01/17/2020	2,112	(21)	0.000%
TRS MMM 2Y 01/17/2020	(440)	1,003	0.002%
TRS JP/7936 2Y 01/20/2020	11,600	(18,840)	(0.030%)
TRS RXN 2Y 01/17/2020	19	(26)	0.000%
TRS SRCL 2Y 01/17/2020	(246)	593	0.001%
TRS BK 2Y 01/17/2020	(4,342)	4,061	0.007%
TRS NTNX 2Y 01/17/2020	(143)	(385)	(0.001%)
TRS DXC 2Y 01/17/2020	82	(190)	0.000%
TRS PT/GALP 2Y 01/17/2020	549	(173)	0.000%
TRS NTAP 2Y 01/17/2020	167	10	0.000%
TRS SFLY 2Y 01/17/2020	(655)	301	0.000%
TRS HRB 2Y 01/17/2020	317	(273)	0.000%
TRS CVBF 2Y 01/17/2020	(132)	38	0.000%
TRS TRN 2Y 01/17/2020	(763)	84	0.000%
TRS MHK 2Y 01/17/2020	(34)	(41)	0.000%
TRS GHC 2Y 01/17/2020	(18)	8	0.000%
TRS BF/B 2Y 01/17/2020	(275)	(465)	(0.001%)
TRS BL 2Y 01/17/2020	(167)	(391)	(0.001%)
TRS REVG 2Y 01/17/2020	(364)	764	0.001%
TRS AEGN 2Y 01/17/2020	97	(74)	0.000%
TRS TIF 2Y 01/17/2020	(620)	112	0.000%
TRS SANM 2Y 01/17/2020	259	70	0.000%
TRS TVPT 2Y 01/17/2020	631	13	0.000%
TRS GB/FERG 2Y 01/17/2020	(1,240)	(2,086)	(0.003%)
TRS GPOR 2Y 01/17/2020	1,304	(1,695)	(0.003%)
TRS HZNP 2Y 01/17/2020	1,769	(814)	(0.001%)
TRS PSMT 2Y 01/17/2020	(243)	705	0.001%
TRS AXS 2Y 01/17/2020	270	(59)	0.000%
TRS CHGG 2Y 01/17/2020	(85)	32	0.000%
TRS KSS 2Y 01/17/2020	78	423	0.001%
TRS SSB 2Y 01/17/2020	(86)	251	0.000%
TRS VMW 2Y 01/17/2020	272	(4,298)	(0.007%)
TRS ASND 2Y 01/17/2020	387	(379)	(0.001%)
TRS SNBR 2Y 01/17/2020	1,891	(1,702)	(0.003%)
TRS PZZA 2Y 01/17/2020	1,000	(4,720)	(0.008%)
TRS PACW 2Y 01/17/2020	(156)	(53)	0.000%
TRS CAT 2Y 01/17/2020	(1,200)	(3,120)	(0.005%)
TRS JBLU 2Y 01/17/2020	1,817	(836)	(0.001%)
TRS MEDP 2Y 01/17/2020	336	494	0.001%
TRS AT/BG 2Y 01/17/2020	3,200	1,246	0.002%
TRS CCK 2Y 01/17/2020	(232)	844	0.001%
TRS NTAP 2Y 01/17/2020	90	5	0.000%
TRS NP 2Y 01/17/2020	(83)	486	0.001%
TRS FR/FR 2Y 01/17/2020	(1,478)	(2,439)	(0.004%)
TRS THC 2Y 01/17/2020	54	(144)	0.000%
TRS DCOM 2Y 01/17/2020	551	(6)	0.000%
TRS MEDP 2Y 01/17/2020	211	310	0.001%
TRS WLL 2Y 01/17/2020	927	(3,402)	(0.005%)
TRS ES/BBVA 2Y 01/17/2020	(40,048)	3,234	0.005%
TRS TVTY 2Y 01/17/2020	49	(72)	0.000%
TRS NVCR 2Y 01/17/2020	(166)	198	0.000%
TRS WEC 2Y 01/17/2020	(1,026)	2,863	0.005%
TRS IRTC 2Y 01/17/2020	(25)	(75)	0.000%
TRS CHRW 2Y 01/17/2020	268	(201)	0.000%
TRS MO 2Y 01/17/2020	129	(382)	(0.001%)
TRS KRO 2Y 01/17/2020	919	607	0.001%
TRS JP/9983 2Y 01/20/2020	(100)	4,215	0.007%
TRS WUBA 2Y 01/17/2020	500	(2,150)	(0.003%)
TRS ESNT 2Y 01/17/2020	402	217	0.000%
TRS VGR 2Y 01/17/2020	88	(19)	0.000%
TRS AVAV 2Y 01/17/2020	(23)	44	0.000%
TRS AMCX 2Y 01/17/2020	110	(41)	0.000%
TRS FEYE 2Y 01/17/2020	(419)	570	0.001%
TRS UAL 2Y 01/17/2020	72	(179)	0.000%
TRS PAYC 2Y 01/17/2020	112	(101)	0.000%
TRS IIVI 2Y 01/17/2020	(69)	27	0.000%
TRS FEYE 2Y 01/17/2020	(321)	437	0.001%
TRS HSII 2Y 01/17/2020	415	(390)	(0.001%)
TRS DXC 2Y 01/17/2020	94	(218)	0.000%
TRS IPGP 2Y 01/17/2020	(75)	293	0.000%
TRS UGI 2Y 01/17/2020	184	(342)	(0.001%)
TRS PSTG 2Y 01/17/2020	(136)	98	0.000%
TRS HELE 2Y 01/17/2020	54	(218)	0.000%
TRS DF 2Y 01/17/2020	1,105	(564)	(0.001%)
TRS BGG 2Y 01/17/2020	(192)	46	0.000%
TRS AMP 2Y 01/17/2020	60	(257)	0.000%
TRS CSCO 2Y 01/17/2020	181	(157)	0.000%
TRS AOS 2Y 01/17/2020	(653)	(209)	0.000%
TRS APTV 2Y 01/17/2020	(108)	310	0.001%
TRS RRR 2Y 01/17/2020	1,818	(3,291)	(0.005%)
TRS TNC 2Y 01/17/2020	92	(93)	0.000%
TRS CTXS 2Y 01/17/2020	80	(334)	(0.001%)
TRS FIT 2Y 01/17/2020	(4,404)	(617)	(0.001%)
TRS NTRS 2Y 01/17/2020	20	(41)	0.000%
TRS MGPI 2Y 01/17/2020	(186)	(398)	(0.001%)
TRS ALG 2Y 01/17/2020	(34)	10	0.000%
TRS TSE 2Y 01/17/2020	43	44	0.000%
TRS AAWW 2Y 01/17/2020	(134)	59	0.000%
TRS DK/NOVOB 2Y 01/17/2020	(2,268)	2,471	0.004%
TRS IT/ENI 2Y 01/17/2020	(4,034)	980	0.002%

TRS MRC 2Y 01/17/2020	(388)	726	0.001%
TRS GVA 2Y 01/17/2020	(131)	(1)	0.000%
TRS CPRI 2Y 01/17/2020	90	(16)	0.000%
TRS CMI 2Y 01/17/2020	549	1,202	0.002%
TRS ATRC 2Y 01/17/2020	86	108	0.000%
TRS USFD 2Y 01/17/2020	537	59	0.000%
TRS NXST 2Y 01/17/2020	884	(4,765)	(0.008%)
TRS JP/6594 2Y 01/20/2020	(600)	11	0.000%
TRS MIDD 2Y 01/17/2020	(274)	1,370	0.002%
TRS ETM 2Y 01/17/2020	(2,243)	942	0.002%
TRS AAN 2Y 01/17/2020	165	249	0.000%
TRS RGS 2Y 01/17/2020	(1,164)	(1,467)	(0.002%)
TRS LOGM 2Y 01/17/2020	118	17	0.000%
TRS LFUS 2Y 01/17/2020	(106)	(428)	(0.001%)
TRS CRAY 2Y 01/17/2020	(1,044)	919	0.001%
TRS CRZO 2Y 01/17/2020	699	(727)	(0.001%)
TRS TG 2Y 01/17/2020	251	216	0.000%
TRS SNX 2Y 01/17/2020	(554)	(454)	(0.001%)
TRS OI 2Y 01/17/2020	207	130	0.000%
TRS AGR 2Y 01/17/2020	81	(96)	0.000%
TRS ANGO 2Y 01/17/2020	374	(127)	0.000%
TRS SNHY 2Y 01/17/2020	(732)	2,357	0.004%
TRS JP/4911 2Y 01/20/2020	2,200	(4,195)	(0.007%)
TRS PPBI 2Y 01/17/2020	(198)	6	0.000%
TRS BBSI 2Y 01/17/2020	192	(77)	0.000%
TRS INST 2Y 01/17/2020	(271)	(136)	0.000%
TRS FLO 2Y 01/17/2020	444	4	0.000%
TRS GB/RSA 2Y 01/17/2020	11,848	2,569	0.004%
TRS CTB 2Y 01/17/2020	(254)	(287)	0.000%
TRS CNDT 2Y 01/17/2020	1,406	(492)	(0.001%)
TRS UIS 2Y 01/17/2020	558	151	0.000%
TRS SRE 2Y 01/17/2020	(68)	458	0.001%
TRS PSLV 2Y 01/17/2020	10,000	3,100	0.005%
TRS ROKU 2Y 01/17/2020	(369)	546	0.001%
TRS MDSO 2Y 01/17/2020	(115)	169	0.000%
TRS AMP 2Y 01/17/2020	32	(137)	0.000%
TRS BBY 2Y 01/17/2020	195	142	0.000%
TRS GPS 2Y 01/17/2020	(397)	(119)	0.000%
TRS CFG 2Y 01/17/2020	320	(112)	0.000%
TRS SXC 2Y 01/17/2020	1,662	(299)	0.000%
TRS HTLD 2Y 01/17/2020	(391)	(70)	0.000%
TRS LCII 2Y 01/17/2020	(153)	(776)	(0.001%)
TRS SEE 2Y 01/17/2020	130	138	0.000%
TRS FFG 2Y 01/17/2020	271	(542)	(0.001%)
TRS DLTR 2Y 01/17/2020	(462)	(2,453)	(0.004%)
TRS CHH 2Y 01/17/2020	(537)	102	0.000%
TRS NWN 2Y 01/17/2020	(123)	433	0.001%
TRS PGC 2Y 01/17/2020	1,127	68	0.000%
TRS FR/GLE 2Y 01/17/2020	(3,839)	5,299	0.009%
TRS HUN 2Y 01/17/2020	349	373	0.001%
TRS VMC 2Y 01/17/2020	(2,203)	(925)	(0.001%)
TRS SJM 2Y 01/17/2020	(580)	3,196	0.005%
TRS FRPT 2Y 01/17/2020	(657)	1,275	0.002%
TRS JP/7532 2Y 01/20/2020	2,600	(11,149)	(0.018%)
TRS RCM 2Y 01/17/2020	(680)	258	0.000%
TRS AGR 2Y 01/17/2020	145	(173)	0.000%
TRS MDRX 2Y 01/17/2020	620	(391)	(0.001%)
TRS ARGO 2Y 01/17/2020	124	107	0.000%
TRS BDC 2Y 01/17/2020	(167)	140	0.000%
TRS HTLD 2Y 01/17/2020	(377)	(68)	0.000%
TRS CUBI 2Y 01/17/2020	925	65	0.000%
TRS WSO 2Y 01/17/2020	(60)	384	0.001%
TRS IE/AIBG 2Y 01/17/2020	(22,122)	(4,160)	(0.007%)
TRS SWK 2Y 01/17/2020	(549)	132	0.000%
TRS CRS 2Y 01/17/2020	(161)	145	0.000%
TRS NVRO 2Y 01/17/2020	1,000	1,070	0.002%
TRS KFY 2Y 01/17/2020	593	(1,483)	(0.002%)
TRS AGM 2Y 01/17/2020	68	254	0.000%
TRS MTOR 2Y 01/17/2020	568	324	0.001%
TRS AEL 2Y 01/17/2020	291	61	0.000%
TRS ADTN 2Y 01/17/2020	(111)	24	0.000%
TRS ALK 2Y 01/17/2020	1,000	(440)	(0.001%)
TRS GHC 2Y 01/17/2020	(6)	3	0.000%
TRS APA 2Y 01/17/2020	(3,140)	12,309	0.020%
TRS AA 2Y 01/17/2020	78	(119)	0.000%
TRS VAC 2Y 01/17/2020	(12)	25	0.000%
TRS PSMT 2Y 01/17/2020	(95)	276	0.000%
TRS RUN 2Y 01/17/2020	(400)	70	0.000%
TRS GCI 2Y 01/17/2020	389	(436)	(0.001%)
TRS CMCO 2Y 01/17/2020	65	15	0.000%
TRS SIEN 2Y 01/17/2020	(99)	50	0.000%
TRS MLM 2Y 01/17/2020	(32)	120	0.000%
TRS VSH 2Y 01/17/2020	1,675	(285)	0.000%
TRS FCNCA 2Y 01/17/2020	58	(17)	0.000%
TRS WDFC 2Y 01/17/2020	(53)	(465)	(0.001%)
TRS ABCB 2Y 01/17/2020	(289)	(142)	0.000%
TRS FET 2Y 01/17/2020	(818)	458	0.001%
TRS TPIC 2Y 01/17/2020	(1,740)	(522)	(0.001%)
TRS YEXT 2Y 01/17/2020	(300)	(99)	0.000%
TRS HRL 2Y 01/17/2020	(60)	29	0.000%
TRS EXC 2Y 01/17/2020	38	(19)	0.000%
TRS KSS 2Y 01/17/2020	(1,000)	(5,420)	(0.009%)
TRS ALE 2Y 01/17/2020	(156)	282	0.000%
TRS RGA 2Y 01/17/2020	91	308	0.000%
TRS LZB 2Y 01/17/2020	966	1,565	0.003%
TRS NKE 2Y 01/17/2020	392	1,662	0.003%
TRS DPZ 2Y 01/17/2020	454	2,633	0.004%
TRS SIVB 2Y 01/17/2020	(329)	934	0.002%
TRS AXS 2Y 01/17/2020	95	(21)	0.000%
TRS OMI 2Y 01/17/2020	1,483	(400)	(0.001%)

TRS LYV 2Y 01/17/2020	513	(1,595)	(0.003%)
TRS SRE 2Y 01/17/2020	(188)	1,267	0.002%
TRS K 2Y 01/17/2020	(3,418)	7,588	0.012%
TRS BYD 2Y 01/17/2020	207	(422)	(0.001%)
TRS VFC 2Y 01/17/2020	(173)	296	0.000%
TRS TIF 2Y 01/17/2020	(49)	9	0.000%
TRS RGA 2Y 01/17/2020	84	285	0.000%
TRS SFBS 2Y 01/17/2020	(246)	396	0.001%
TRS ADS 2Y 01/17/2020	24	(266)	0.000%
TRS TTMI 2Y 01/17/2020	121	23	0.000%
TRS UVV 2Y 01/17/2020	107	(522)	(0.001%)
TRS FITB 2Y 01/17/2020	432	(91)	0.000%
TRS AGR 2Y 01/17/2020	53	(63)	0.000%
TRS NKE 2Y 01/17/2020	16	68	0.000%
TRS SNHY 2Y 01/17/2020	(51)	164	0.000%
TRS STLD 2Y 01/17/2020	1,932	(2,608)	(0.004%)
TRS INTC 2Y 01/17/2020	(1,000)	150	0.000%
TRS MEDP 2Y 01/17/2020	33	49	0.000%
TRS KRA 2Y 01/17/2020	173	2	0.000%
TRS AR 2Y 01/17/2020	95	(132)	0.000%
TRS MCY 2Y 01/17/2020	(55)	87	0.000%
TRS FNV 2Y 01/17/2020	1,000	(1,340)	(0.002%)
TRS MDRX 2Y 01/17/2020	1,271	(801)	(0.001%)
TRS MCD 2Y 01/17/2020	1,037	(3,339)	(0.005%)
TRS HAS 2Y 01/17/2020	(488)	1,142	0.002%
TRS PNW 2Y 01/17/2020	27	(87)	0.000%
TRS CF 2Y 01/17/2020	762	1,631	0.003%
TRS JP/5486 2Y 01/20/2020	3,300	(1,385)	(0.002%)
TRS CVGW 2Y 01/17/2020	(250)	2,930	0.005%
TRS MO 2Y 01/17/2020	701	(2,075)	(0.003%)
TRS WTW 2Y 01/17/2020	10	(68)	0.000%
TRS KFY 2Y 01/17/2020	146	(365)	(0.001%)
TRS VIVO 2Y 01/17/2020	547	5	0.000%
TRS FITB 2Y 01/17/2020	258	(54)	0.000%
TRS UFS 2Y 01/17/2020	89	(177)	0.000%
TRS INT 2Y 01/17/2020	(167)	122	0.000%
TRS WMS 2Y 01/17/2020	332	126	0.000%
TRS ECPG 2Y 01/17/2020	3,400	3,570	0.006%
TRS TNDM 2Y 01/17/2020	(47)	(212)	0.000%
TRS ATI 2Y 01/17/2020	(1,231)	1,293	0.002%
TRS CIT 2Y 01/17/2020	235	(400)	(0.001%)
TRS GBX 2Y 01/17/2020	(1,294)	104	0.000%
TRS MHK 2Y 01/17/2020	(2,530)	(3,061)	(0.005%)
TRS SFBS 2Y 01/17/2020	(301)	485	0.001%
TRS QUOT 2Y 01/17/2020	(179)	106	0.000%
TRS NWN 2Y 01/17/2020	(109)	384	0.001%
TRS WK 2Y 01/17/2020	(106)	(128)	0.000%
TRS NCMI 2Y 01/17/2020	206	(43)	0.000%
TRS PFE 2Y 01/17/2020	15,430	8,332	0.013%
TRS CNMD 2Y 01/17/2020	116	271	0.000%
TRS HTLD 2Y 01/17/2020	(674)	(121)	0.000%
TRS SAIA 2Y 01/17/2020	647	983	0.002%
TRS OMI 2Y 01/17/2020	275	(74)	0.000%
TRS LSTR 2Y 01/17/2020	69	106	0.000%
TRS JBLU 2Y 01/17/2020	617	(284)	0.000%
TRS WRK 2Y 01/17/2020	(939)	2,282	0.004%
TRS BJRI 2Y 01/17/2020	85	(197)	0.000%
TRS MGLN 2Y 01/17/2020	64	(109)	0.000%
TRS QTNA 2Y 01/17/2020	(204)	10	0.000%
TRS EVBG 2Y 01/17/2020	(96)	(600)	(0.001%)
TRS MCS 2Y 01/17/2020	407	(712)	(0.001%)
TRS CMCO 2Y 01/17/2020	57	13	0.000%
TRS NXGN 2Y 01/17/2020	2,206	(1,544)	(0.002%)
TRS KEM 2Y 01/17/2020	383	130	0.000%
TRS PENN 2Y 01/17/2020	253	(746)	(0.001%)
TRS GRC 2Y 01/17/2020	23	(4)	0.000%
TRS BIO 2Y 01/17/2020	(37)	400	0.001%
TRS NVCR 2Y 01/17/2020	(148)	176	0.000%
TRS ORA 2Y 01/17/2020	(74)	(75)	0.000%
TRS VVI 2Y 01/17/2020	(233)	(809)	(0.001%)
TRS TPRE 2Y 01/17/2020	193	10	0.000%
TRS BBSI 2Y 01/17/2020	128	(51)	0.000%
TRS PODD 2Y 01/17/2020	(89)	(248)	0.000%
TRS MGEE 2Y 01/17/2020	(96)	737	0.001%
TRS SUM 2Y 01/17/2020	(195)	18	0.000%
TRS FCX 2Y 01/17/2020	1,588	(445)	(0.001%)
TRS BABY 2Y 01/17/2020	764	1,444	0.002%
TRS ISBC 2Y 01/17/2020	320	(176)	0.000%
TRS NCMI 2Y 01/17/2020	441	(93)	0.000%
TRS TREE 2Y 01/17/2020	(50)	185	0.000%
TRS DF 2Y 01/17/2020	626	(319)	(0.001%)
TRS IRTC 2Y 01/17/2020	(153)	(457)	(0.001%)
TRS POR 2Y 01/17/2020	203	(337)	(0.001%)
TRS USM 2Y 01/17/2020	97	(93)	0.000%
TRS CERN 2Y 01/17/2020	308	(573)	(0.001%)
TRS BCC 2Y 01/17/2020	598	401	0.001%
TRS APAM 2Y 01/17/2020	58	(50)	0.000%
TRS APH 2Y 01/17/2020	(121)	184	0.000%
TRS DCOM 2Y 01/17/2020	225	(2)	0.000%
TRS FCNCA 2Y 01/17/2020	6	(2)	0.000%
TRS AMN 2Y 01/17/2020	(192)	(294)	0.000%
TRS BABY 2Y 01/17/2020	26	49	0.000%
TRS FRAC 2Y 01/17/2020	1,081	(886)	(0.001%)
TRS IVZ 2Y 01/17/2020	(406)	106	0.000%
TRS VRNT 2Y 01/17/2020	254	(1,001)	(0.002%)
TRS ANDE 2Y 01/17/2020	(476)	67	0.000%
TRS MATW 2Y 01/17/2020	(104)	(67)	0.000%
TRS AXTA 2Y 01/17/2020	(970)	(1,591)	(0.003%)
TRS DOOR 2Y 01/17/2020	183	(377)	(0.001%)
TRS PB 2Y 01/17/2020	(105)	(3)	0.000%

TRS UVV 2Y 01/17/2020	111	(542)	(0.001%)
TRS NI 2Y 01/17/2020	(373)	481	0.001%
TRS FCX 2Y 01/17/2020	838	(235)	0.000%
TRS VRS 2Y 01/17/2020	1,295	(1,140)	(0.002%)
TRS EXLS 2Y 01/17/2020	(511)	291	0.000%
TRS MTRX 2Y 01/17/2020	641	(90)	0.000%
TRS BLDR 2Y 01/17/2020	167	5	0.000%
TRS LSTR 2Y 01/17/2020	130	200	0.000%
TRS FET 2Y 01/17/2020	(392)	220	0.000%
TRS JP/5713 2Y 01/20/2020	4,900	(11,466)	(0.019%)
TRS CUBI 2Y 01/17/2020	363	25	0.000%
TRS IVZ 2Y 01/17/2020	(1,161)	302	0.000%
TRS SYNH 2Y 01/17/2020	139	(270)	0.000%
TRS DK/WS 2Y 01/17/2020	(400)	1,799	0.003%
TRS CERS 2Y 01/17/2020	(251)	98	0.000%
TRS TEX 2Y 01/17/2020	8	(3)	0.000%
TRS TAP 2Y 01/17/2020	300	(1,323)	(0.002%)
TRS CRS 2Y 01/17/2020	(58)	52	0.000%
TRS GOOGL 2Y 01/17/2020	60	1,159	0.002%
TRS NTAP 2Y 01/17/2020	107	6	0.000%
TRS BJRI 2Y 01/17/2020	663	(1,538)	(0.002%)
TRS VIVO 2Y 01/17/2020	499	5	0.000%
TRS FL 2Y 01/17/2020	46	257	0.000%
TRS LCII 2Y 01/17/2020	(215)	(1,090)	(0.002%)
TRS EVTC 2Y 01/17/2020	65	96	0.000%
TRS BKU 2Y 01/17/2020	173	(10)	0.000%
TRS DLTR 2Y 01/17/2020	(113)	(600)	(0.001%)
TRS WNC 2Y 01/17/2020	952	305	0.000%
TRS IRTC 2Y 01/17/2020	(63)	(188)	0.000%
TRS CAL 2Y 01/17/2020	(163)	139	0.000%
TRS IPG 2Y 01/17/2020	(2,969)	3,355	0.005%
TRS EFX 2Y 01/17/2020	(501)	2,059	0.003%
TRS BCPC 2Y 01/17/2020	(696)	(599)	(0.001%)
TRS DK/WS 2Y 01/17/2020	(1,401)	6,300	0.010%
TRS CDXS 2Y 01/17/2020	(366)	834	0.001%
TRS NRG 2Y 01/17/2020	98	(139)	0.000%
TRS POR 2Y 01/17/2020	257	(427)	(0.001%)
TRS WP 2Y 01/17/2020	500	(225)	0.000%
TRS XRAY 2Y 01/17/2020	2,105	84	0.000%
TRS SEIC 2Y 01/17/2020	(206)	142	0.000%
TRS REVG 2Y 01/17/2020	(746)	1,567	0.003%
TRS GPS 2Y 01/17/2020	(261)	(78)	0.000%
TRS SAVE 2Y 01/17/2020	(14)	3	0.000%
TRS FRAC 2Y 01/17/2020	310	(254)	0.000%
TRS CSX 2Y 01/17/2020	(758)	1,933	0.003%
TRS UHS 2Y 01/17/2020	(61)	118	0.000%
TRS SMP 2Y 01/17/2020	261	44	0.000%
TRS ZS 2Y 01/17/2020	(1,000)	(940)	(0.002%)
TRS CMCSA 2Y 01/17/2020	3,231	(6,979)	(0.011%)
TRS BMTX 2Y 01/17/2020	(726)	595	0.001%
TRS ITGR 2Y 01/17/2020	51	(219)	0.000%
TRS CGNX 2Y 01/17/2020	(138)	(6)	0.000%
TRS PJT 2Y 01/17/2020	(153)	(9)	0.000%
TRS TAP 2Y 01/17/2020	70	(309)	0.000%
TRS YY 2Y 01/17/2020	1,000	200	0.000%
TRS AIG 2Y 01/17/2020	2,000	3,900	0.006%
TRS MSI 2Y 01/17/2020	1,716	(14,071)	(0.023%)
TRS VREX 2Y 01/17/2020	136	42	0.000%
TRS WETF 2Y 01/17/2020	(2,222)	(378)	(0.001%)
TRS YEXT 2Y 01/17/2020	(1,385)	(457)	(0.001%)
TRS KTOS 2Y 01/17/2020	(2,562)	(512)	(0.001%)
TRS CMA 2Y 01/17/2020	(500)	415	0.001%
TRS JJOFF 2Y 01/17/2020	1,500	293	0.000%
TRS VMC 2Y 01/17/2020	(505)	(212)	0.000%
TRS CNS 2Y 01/17/2020	(552)	320	0.001%
TRS FLR 2Y 01/17/2020	(140)	53	0.000%
TRS TPCO 2Y 01/17/2020	1,728	(2,834)	(0.005%)
TRS HUN 2Y 01/17/2020	391	418	0.001%
TRS INST 2Y 01/17/2020	(191)	(96)	0.000%
TRS UFS 2Y 01/17/2020	715	(1,423)	(0.002%)
TRS STX 2Y 01/17/2020	(4,700)	(5,452)	(0.009%)
TRS KR/005930 2Y 01/17/2020	1,500	121	0.000%
TRS VEEV 2Y 01/17/2020	29	96	0.000%
TRS TEX 2Y 01/17/2020	47	(20)	0.000%
TRS GCP 2Y 01/17/2020	(166)	(108)	0.000%
TRS APTV 2Y 01/17/2020	(113)	324	0.001%
TRS MDT 2Y 01/17/2020	414	(368)	(0.001%)
TRS FLR 2Y 01/17/2020	(360)	137	0.000%
TRS UAA 2Y 01/17/2020	(467)	341	0.001%
TRS IT/ENI 2Y 01/17/2020	(5,333)	1,295	0.002%
TRS CHRW 2Y 01/17/2020	152	(114)	0.000%
TRS UVV 2Y 01/17/2020	30	(146)	0.000%
TRS TRTN 2Y 01/17/2020	(973)	(603)	(0.001%)
TRS ATKR 2Y 01/17/2020	304	30	0.000%
TRS CH/SGSN 2Y 01/17/2020	(300)	26,249	0.042%
TRS TPPE 2Y 01/17/2020	679	34	0.000%
TRS DDD 2Y 01/17/2020	(1,160)	302	0.000%
TRS PBF 2Y 01/17/2020	288	251	0.000%
TRS GPI 2Y 01/17/2020	(1,239)	(1,611)	(0.003%)
TRS TBI 2Y 01/17/2020	559	(285)	0.000%
TRS BBY 2Y 01/17/2020	50	37	0.000%
TRS BMI 2Y 01/17/2020	(137)	321	0.001%
TRS FFIV 2Y 01/17/2020	(764)	795	0.001%
TRS YY 2Y 01/17/2020	1,000	200	0.000%
TRS WDR 2Y 01/17/2020	366	22	0.000%
TRS PNW 2Y 01/17/2020	665	(2,141)	(0.003%)
TRS RCM 2Y 01/17/2020	(579)	220	0.000%
TRS FRAC 2Y 01/17/2020	1,761	(1,444)	(0.002%)
TRS PCTY 2Y 01/17/2020	37	(3)	0.000%
TRS AXGN 2Y 01/17/2020	(121)	859	0.001%

TRS WUBA 2Y 01/17/2020	500	(2,150)	(0.003%)
TRS DSW 2Y 01/17/2020	128	189	0.000%
TRS DE/SHL 2Y 01/17/2020	(2,747)	1,007	0.002%
TRS SCHL 2Y 01/17/2020	63	(181)	0.000%
TRS NTRS 2Y 01/17/2020	88	(179)	0.000%
TRS CNC 2Y 01/17/2020	72	(441)	(0.001%)
TRS CVA 2Y 01/17/2020	(924)	1,090	0.002%
TRS BEAT 2Y 01/17/2020	(41)	(32)	0.000%
TRS DE/DB1 2Y 01/17/2020	(622)	(178)	0.000%
TRS RDN 2Y 01/17/2020	558	162	0.000%
TRS AAP 2Y 01/17/2020	73	(101)	0.000%
TRS DK/NOVOB 2Y 01/17/2020	(5,268)	5,739	0.009%
TRS NFLX 2Y 01/17/2020	153	744	0.001%
TRS KMT 2Y 01/17/2020	36	(34)	0.000%
TRS IDCC 2Y 01/17/2020	76	(394)	(0.001%)
TRS ATH 2Y 01/17/2020	575	(265)	0.000%
TRS WLL 2Y 01/17/2020	115	(422)	(0.001%)
TRS BLMN 2Y 01/17/2020	345	155	0.000%
TRS ANIP 2Y 01/17/2020	65	(386)	(0.001%)
TRS OGE 2Y 01/17/2020	311	(295)	0.000%
TRS JP/8802 2Y 01/20/2020	(15,900)	20,383	0.033%
TRS CBU 2Y 01/17/2020	(121)	160	0.000%
TRS BBSI 2Y 01/17/2020	19	(8)	0.000%
TRS LABL 2Y 01/17/2020	(290)	44	0.000%
TRS FE 2Y 01/17/2020	(19)	3	0.000%
TRS ATI 2Y 01/17/2020	(266)	279	0.000%
TRS MUR 2Y 01/17/2020	137	(492)	(0.001%)
TRS RLI 2Y 01/17/2020	(704)	704	0.001%
TRS CIT 2Y 01/17/2020	152	(258)	0.000%
TRS MDP 2Y 01/17/2020	(135)	(5)	0.000%
TRS NOC 2Y 01/17/2020	103	(1,271)	(0.002%)
TRS DGX 2Y 01/17/2020	(281)	587	0.001%
TRS MHK 2Y 01/17/2020	(40)	(48)	0.000%
TRS HCSG 2Y 01/17/2020	(191)	359	0.001%
TRS NP 2Y 01/17/2020	(332)	1,942	0.003%
TRS BOOT 2Y 01/17/2020	(135)	(151)	0.000%
TRS SSP 2Y 01/17/2020	(1)	0	0.000%
TRS MGLN 2Y 01/17/2020	447	(764)	(0.001%)
TRS CERS 2Y 01/17/2020	(336)	131	0.000%
TRS SQ 2Y 01/17/2020	(88)	223	0.000%
TRS GHC 2Y 01/17/2020	(69)	31	0.000%
TRS AMR 2Y 01/17/2020	(1,729)	69	0.000%
TRS JP/2484 2Y 01/20/2020	1,000	(4,369)	(0.007%)
TRS BCC 2Y 01/17/2020	439	294	0.000%
TRS HY 2Y 01/17/2020	319	360	0.001%
TRS PRGS 2Y 01/17/2020	261	405	0.001%
TRS PT/GALP 2Y 01/17/2020	13,934	(4,392)	(0.007%)
TRS WNC 2Y 01/17/2020	358	115	0.000%
TRS NEOG 2Y 01/17/2020	(70)	194	0.000%
TRS HCC 2Y 01/17/2020	288	216	0.000%
TRS ARW 2Y 01/17/2020	(189)	178	0.000%
TRS UFI 2Y 01/17/2020	(248)	129	0.000%
TRS GM 2Y 01/17/2020	(6,787)	8,212	0.013%
TRS FITB 2Y 01/17/2020	314	(66)	0.000%
TRS KSS 2Y 01/17/2020	140	759	0.001%
TRS SSB 2Y 01/17/2020	(33)	96	0.000%
TRS CTAS 2Y 01/17/2020	(38)	(67)	0.000%
TRS GB/BT/A 2Y 01/17/2020	49,618	(7,546)	(0.012%)
TRS CMD 2Y 01/17/2020	(771)	1,550	0.003%
TRS NL/ABN 2Y 01/17/2020	7,573	(5,466)	(0.009%)
TRS HCC 2Y 01/17/2020	318	239	0.000%
TRS HCC 2Y 01/17/2020	132	99	0.000%
TRS TPCO 2Y 01/17/2020	440	(722)	(0.001%)
TRS BA 2Y 01/17/2020	32	204	0.000%
TRS CVX 2Y 01/17/2020	(584)	2,137	0.003%
TRS INTC 2Y 01/17/2020	(2,229)	334	0.001%
TRS ZBRA 2Y 01/17/2020	12	3	0.000%
TRS UHS 2Y 01/17/2020	(81)	156	0.000%
TRS FR/BIM 2Y 01/17/2020	2,959	(6,441)	(0.010%)
TRS TIVO 2Y 01/17/2020	1,274	(204)	0.000%
TRS UAL 2Y 01/17/2020	41	(102)	0.000%
TRS SAH 2Y 01/17/2020	(293)	91	0.000%
TRS MKC 2Y 01/17/2020	(847)	5,836	0.009%
TRS WETF 2Y 01/17/2020	(1,314)	(223)	0.000%
TRS FIT 2Y 01/17/2020	(941)	(132)	0.000%
TRS SSB 2Y 01/17/2020	(349)	1,019	0.002%
TRS WMGI 2Y 01/17/2020	(355)	(199)	0.000%
TRS AMN 2Y 01/17/2020	(260)	(398)	(0.001%)
TRS ZEN 2Y 01/17/2020	(1,113)	(2,738)	(0.004%)
TRS JNPR 2Y 01/17/2020	297	(140)	0.000%
TRS ZBRA 2Y 01/17/2020	366	95	0.000%
TRS MRC 2Y 01/17/2020	(1,490)	2,786	0.004%
TRS ORBC 2Y 01/17/2020	(244)	(44)	0.000%
TRS SANM 2Y 01/17/2020	1,485	401	0.001%
TRS LHCG 2Y 01/17/2020	(135)	132	0.000%
TRS TERP 2Y 01/17/2020	(740)	(96)	0.000%
TRS LRN 2Y 01/17/2020	155	319	0.001%
TRS TSE 2Y 01/17/2020	516	526	0.001%
TRS BCO 2Y 01/17/2020	(271)	(236)	0.000%
TRS HDS 2Y 01/17/2020	94	97	0.000%
TRS FND 2Y 01/17/2020	(359)	126	0.000%
TRS CERS 2Y 01/17/2020	(485)	189	0.000%
TRS BERY 2Y 01/17/2020	76	43	0.000%
TRS THRM 2Y 01/17/2020	(146)	112	0.000%
TRS CFG 2Y 01/17/2020	402	(141)	0.000%
TRS CLX 2Y 01/17/2020	(39)	101	0.000%
TRS BA 2Y 01/17/2020	23	147	0.000%
TRS EVBG 2Y 01/17/2020	(1,125)	(7,031)	(0.011%)
TRS HAS 2Y 01/17/2020	(215)	503	0.001%
TRS ANDE 2Y 01/17/2020	(34)	5	0.000%

TRS HCC 2Y 01/17/2020	429	322	0.001%
TRS UHAL 2Y 01/17/2020	(43)	621	0.001%
TRS ABC 2Y 01/17/2020	(925)	2,405	0.004%
TRS MTG 2Y 01/17/2020	2,268	658	0.001%
TRS SND 2Y 01/17/2020	(20,000)	7,400	0.012%
TRS BMTC 2Y 01/17/2020	(127)	104	0.000%
TRS CIR 2Y 01/17/2020	(249)	1,150	0.002%
TRS LZB 2Y 01/17/2020	265	429	0.001%
TRS CVNA 2Y 01/17/2020	1,000	(60)	0.000%
TRS MTRX 2Y 01/17/2020	934	(131)	0.000%
TRS BL 2Y 01/17/2020	(110)	(257)	0.000%
TRS CVA 2Y 01/17/2020	(193)	228	0.000%
TRS CE 2Y 01/17/2020	488	2,713	0.004%
TRS PCAR 2Y 01/17/2020	577	606	0.001%
TRS JP/2181 2Y 01/20/2020	6,300	(13,626)	(0.022%)
TRS JP/9020 2Y 01/20/2020	(1,400)	6,502	0.010%
TRS UEIC 2Y 01/17/2020	(164)	103	0.000%
TRS AYR 2Y 01/17/2020	(105)	(21)	0.000%
TRS NEU 2Y 01/17/2020	(21)	(635)	(0.001%)
TRS BMY 2Y 01/17/2020	(3,024)	(3,205)	(0.005%)
TRS VRS 2Y 01/17/2020	444	(391)	(0.001%)
TRS INTC 2Y 01/17/2020	(1,000)	150	0.000%
TRS DXC 2Y 01/17/2020	323	(749)	(0.001%)
TRS JNPR 2Y 01/17/2020	7,141	(3,356)	(0.005%)
TRS SNBR 2Y 01/17/2020	152	(137)	0.000%
TRS DRQ 2Y 01/17/2020	(206)	321	0.001%
TRS CPRI 2Y 01/17/2020	433	(78)	0.000%
TRS AGM 2Y 01/17/2020	120	448	0.001%
TRS SE/EPIB 2Y 01/17/2020	7,262	3,507	0.006%
TRS THC 2Y 01/17/2020	279	(742)	(0.001%)
TRS JCOM 2Y 01/17/2020	334	(187)	0.000%
TRS SAIA 2Y 01/17/2020	85	129	0.000%
TRS EPC 2Y 01/17/2020	50	(121)	0.000%
TRS DLX 2Y 01/17/2020	188	(370)	(0.001%)
TRS BE/KBC 2Y 01/17/2020	4,212	(10,906)	(0.018%)
TRS AON 2Y 01/17/2020	(56)	(44)	0.000%
TRS PRA 2Y 01/17/2020	(262)	(482)	(0.001%)
TRS HAIN 2Y 01/17/2020	(586)	563	0.001%
TRS NRG 2Y 01/17/2020	158	(224)	0.000%
TRS KFRC 2Y 01/17/2020	397	703	0.001%
TRS GLT 2Y 01/17/2020	(176)	278	0.000%
TRS PENN 2Y 01/17/2020	355	(1,047)	(0.002%)
TRS TBBK 2Y 01/17/2020	675	(209)	0.000%
TRS MLM 2Y 01/17/2020	(72)	270	0.000%
TRS FND 2Y 01/17/2020	(594)	208	0.000%
TRS GT 2Y 01/17/2020	128	(20)	0.000%
TRS VAC 2Y 01/17/2020	(107)	220	0.000%
TRS ITCI 2Y 01/17/2020	(239)	354	0.001%
TRS ANF 2Y 01/17/2020	(1,000)	(1,540)	(0.002%)
TRS GB/HSBA 2Y 01/17/2020	(5,170)	125	0.000%
TRS XEC 2Y 01/17/2020	(80)	382	0.001%
TRS PT/GALP 2Y 01/17/2020	3,275	(1,032)	(0.002%)
TRS CECO 2Y 01/17/2020	(354)	333	0.001%
TRS WBT 2Y 01/17/2020	(309)	232	0.000%
TRS IR 2Y 01/17/2020	456	(1,126)	(0.002%)
TRS SQ 2Y 01/17/2020	(108)	273	0.000%
TRS INST 2Y 01/17/2020	(287)	(144)	0.000%
TRS LMT 2Y 01/17/2020	(134)	2,330	0.004%
TRS ZBRA 2Y 01/17/2020	53	14	0.000%
TRS AAN 2Y 01/17/2020	170	257	0.000%
TRS FICO 2Y 01/17/2020	7	34	0.000%
TRS DVMT 2Y 01/17/2020	9	46	0.000%
TRS NI 2Y 01/17/2020	(1,343)	1,732	0.003%
TRS RCM 2Y 01/17/2020	(531)	202	0.000%
TRS VRTS 2Y 01/17/2020	(192)	(86)	0.000%
TRS AEO 2Y 01/17/2020	(1,500)	(2,310)	(0.004%)
TRS HAL 2Y 01/17/2020	4,126	3,285	0.005%
TRS VSAT 2Y 01/17/2020	(118)	411	0.001%
TRS ASMB 2Y 01/17/2020	(85)	(107)	0.000%
TRS H 2Y 01/17/2020	(96)	(31)	0.000%
TRS RJF 2Y 01/17/2020	68	56	0.000%
TRS HEI 2Y 01/17/2020	(801)	312	0.001%
TRS ADTN 2Y 01/17/2020	(753)	166	0.000%
TRS AAN 2Y 01/17/2020	601	908	0.001%
TRS GATX 2Y 01/17/2020	(45)	(67)	0.000%
TRS PCAR 2Y 01/17/2020	16,086	16,890	0.027%
TRS MTOR 2Y 01/17/2020	624	356	0.001%
TRS JJOFF 2Y 01/17/2020	1,000	195	0.000%
TRS ESNT 2Y 01/17/2020	492	266	0.000%
TRS ATH 2Y 01/17/2020	413	(190)	0.000%
TRS DGX 2Y 01/17/2020	(29)	61	0.000%
TRS HAIN 2Y 01/17/2020	(530)	509	0.001%
TRS ISBC 2Y 01/17/2020	368	(202)	0.000%
TRS HSIC 2Y 01/17/2020	(2,112)	2,577	0.004%
TRS UFS 2Y 01/17/2020	191	(380)	(0.001%)
TRS PAYC 2Y 01/17/2020	135	(122)	0.000%
TRS PFE 2Y 01/17/2020	12,784	6,903	0.011%
TRS PT/GALP 2Y 01/17/2020	1,029	(324)	(0.001%)
TRS CTAS 2Y 01/17/2020	(76)	(135)	0.000%
TRS DE/SRT3 2Y 01/17/2020	500	(4,239)	(0.007%)
TRS CRAY 2Y 01/17/2020	(100)	88	0.000%
TRS CIR 2Y 01/17/2020	(169)	781	0.001%
TRS M 2Y 01/17/2020	(700)	350	0.001%
TRS KRA 2Y 01/17/2020	160	2	0.000%
TRS CI 2Y 01/17/2020	82	(717)	(0.001%)
TRS TRN 2Y 01/17/2020	(1,053)	116	0.000%
TRS HTZ 2Y 01/17/2020	(392)	490	0.001%
TRS ETR 2Y 01/17/2020	125	(89)	0.000%
TRS EXPD 2Y 01/17/2020	(3,735)	5,789	0.009%
TRS FCNCA 2Y 01/17/2020	7	(2)	0.000%

TRS ES 2Y 01/17/2020	515	(1,138)	(0.002%)
TRS SJI 2Y 01/17/2020	(1,721)	2,840	0.005%
TRS NI 2Y 01/17/2020	(283)	365	0.001%
TRS JP/9064 2Y 01/20/2020	(1,500)	1,081	0.002%
TRS CTB 2Y 01/17/2020	(323)	(365)	(0.001%)
TRS CNS 2Y 01/17/2020	(173)	100	0.000%
TRS CFG 2Y 01/17/2020	(5,344)	1,870	0.003%
TRS MHK 2Y 01/17/2020	(21)	(25)	0.000%
TRS SAH 2Y 01/17/2020	(335)	104	0.000%
TRS RBC 2Y 01/17/2020	6	(4)	0.000%
TRS MCRI 2Y 01/17/2020	(1,373)	426	0.001%
TRS WNC 2Y 01/17/2020	271	87	0.000%
TRS FR/ING 2Y 01/17/2020	(1,241)	5,119	0.008%
TRS MHK 2Y 01/17/2020	(55)	(67)	0.000%
TRS VCRA 2Y 01/17/2020	(750)	(98)	0.000%
TRS FICO 2Y 01/17/2020	15	72	0.000%
TRS ENDP 2Y 01/17/2020	326	(698)	(0.001%)
TRS RDN 2Y 01/17/2020	1,196	347	0.001%
TRS BHE 2Y 01/17/2020	(445)	4	0.000%
TRS LL 2Y 01/17/2020	(4,000)	2,800	0.005%
TRS WLK 2Y 01/17/2020	63	74	0.000%
TRS KRA 2Y 01/17/2020	289	3	0.000%
TRS RRC 2Y 01/17/2020	543	(912)	(0.001%)
TRS NJJ 2Y 01/17/2020	(937)	84	0.000%
TRS MAN 2Y 01/17/2020	732	(1,889)	(0.003%)
TRS EBIX 2Y 01/17/2020	1,241	(956)	(0.002%)
TRS IT 2Y 01/17/2020	(228)	1,254	0.002%
TRS SNHY 2Y 01/17/2020	(304)	979	0.002%
TRS ALE 2Y 01/17/2020	(162)	293	0.000%
TRS RCM 2Y 01/17/2020	(483)	184	0.000%
TRS HQY 2Y 01/17/2020	(82)	(2)	0.000%
TRS MLM 2Y 01/17/2020	(399)	1,496	0.002%
TRS OXM 2Y 01/17/2020	(127)	(208)	0.000%
TRS AES 2Y 01/17/2020	576	(242)	0.000%
TRS ESGR 2Y 01/17/2020	(14)	45	0.000%
TRS FR/RXL 2Y 01/17/2020	12,715	(6,500)	(0.010%)
TRS TWOU 2Y 01/17/2020	(148)	482	0.001%
TRS GWW 2Y 01/17/2020	(646)	1,389	0.002%
TRS JP/5713 2Y 01/20/2020	1,800	(4,212)	(0.007%)
TRS CHEF 2Y 01/17/2020	(134)	429	0.001%
TRS RRC 2Y 01/17/2020	474	(796)	(0.001%)
TRS AYR 2Y 01/17/2020	(370)	(74)	0.000%
TRS WGO 2Y 01/17/2020	118	419	0.001%
TRS SIVB 2Y 01/17/2020	(340)	966	0.002%
TRS MTRX 2Y 01/17/2020	284	(40)	0.000%
TRS UFS 2Y 01/17/2020	39	(78)	0.000%
TRS TNC 2Y 01/17/2020	89	(90)	0.000%
TRS CMP 2Y 01/17/2020	(1,285)	5,230	0.008%
TRS MKL 2Y 01/17/2020	(6)	(62)	0.000%
TRS WCC 2Y 01/17/2020	144	(19)	0.000%
TRS PJT 2Y 01/17/2020	(134)	(8)	0.000%
TRS KFY 2Y 01/17/2020	244	(610)	(0.001%)
TRS M 2Y 01/17/2020	(1,000)	500	0.001%
TRS NOC 2Y 01/17/2020	12	(148)	0.000%
TRS HAL 2Y 01/17/2020	1,200	(3,012)	(0.005%)
TRS DLTR 2Y 01/17/2020	(122)	(648)	(0.001%)
TRS NLSN 2Y 01/17/2020	4,000	(7,880)	(0.013%)
TRS W 2Y 01/17/2020	(51)	172	0.000%
TRS GB/INF 2Y 01/17/2020	(15,657)	1,436	0.002%
TRS PFE 2Y 01/17/2020	5,851	3,160	0.005%
TRS MDRX 2Y 01/17/2020	292	(184)	0.000%
TRS MA 2Y 01/17/2020	400	(720)	(0.001%)
TRS KSS 2Y 01/17/2020	135	732	0.001%
TRS CRL 2Y 01/17/2020	423	(2,991)	(0.005%)
TRS SYKE 2Y 01/17/2020	70	6	0.000%
TRS FI/WRT1V 2Y 01/17/2020	31,809	(5,102)	(0.008%)
TRS ATRC 2Y 01/17/2020	162	204	0.000%
TRS BYD 2Y 01/17/2020	249	(508)	(0.001%)
TRS TGI 2Y 01/17/2020	(130)	222	0.000%
TRS WRK 2Y 01/17/2020	(1,456)	3,538	0.006%
TRS LLL 2Y 01/17/2020	403	(5,856)	(0.009%)
TRS BKU 2Y 01/17/2020	612	(37)	0.000%
TRS FF 2Y 01/17/2020	749	389	0.001%
TRS LFUS 2Y 01/17/2020	(13)	(53)	0.000%
TRS WDR 2Y 01/17/2020	2,922	175	0.000%
TRS UIS 2Y 01/17/2020	288	78	0.000%
TRS PRA 2Y 01/17/2020	(147)	(270)	0.000%
TRS RHI 2Y 01/17/2020	98	103	0.000%
TRS CAR 2Y 01/17/2020	(948)	2,588	0.004%
TRS CEF 2Y 01/17/2020	1,500	750	0.001%
TRS KELYA 2Y 01/17/2020	(1)	(0)	0.000%
TRS FRPT 2Y 01/17/2020	(1,094)	2,122	0.003%
TRS JP/3382 2Y 01/20/2020	1,300	(1,661)	(0.003%)
TRS INT 2Y 01/17/2020	(276)	201	0.000%
TRS NL/ASML 2Y 01/17/2020	691	1,854	0.003%
TRS TDG 2Y 01/17/2020	8	2	0.000%
TRS MIK 2Y 01/17/2020	(409)	205	0.000%
TRS KNX 2Y 01/17/2020	(280)	479	0.001%
TRS SNX 2Y 01/17/2020	(11)	(9)	0.000%
TRS G 2Y 01/17/2020	(268)	64	0.000%
TRS TBBK 2Y 01/17/2020	3,846	(1,192)	(0.002%)
TRS KN 2Y 01/17/2020	(228)	103	0.000%
TRS SAH 2Y 01/17/2020	(806)	250	0.000%
TRS WDR 2Y 01/17/2020	299	18	0.000%
TRS PLAY 2Y 01/17/2020	82	(118)	0.000%
TRS CTB 2Y 01/17/2020	(285)	(322)	(0.001%)
TRS UFS 2Y 01/17/2020	181	(360)	(0.001%)
TRS APTV 2Y 01/17/2020	(37)	106	0.000%
TRS CSCO 2Y 01/17/2020	183	(159)	0.000%
TRS PFSI 2Y 01/17/2020	410	(74)	0.000%

TRS TVPT 2Y 01/17/2020	460	9	0.000%
TRS MU 2Y 01/17/2020	(4,000)	8,600	0.014%
TRS OMI 2Y 01/17/2020	496	(134)	0.000%
TRS NDSN 2Y 01/17/2020	(57)	(260)	0.000%
TRS MMM 2Y 01/17/2020	(460)	1,049	0.002%
TRS GPOR 2Y 01/17/2020	1,522	(1,979)	(0.003%)
TRS HE 2Y 01/17/2020	263	(258)	0.000%
TRS NVRO 2Y 01/17/2020	(162)	(173)	0.000%
TRS NO/YAR 2Y 01/17/2020	2,172	(980)	(0.002%)
TRS CA/KL 2Y 01/17/2020	1,000	2,227	0.004%
TRS MU 2Y 01/17/2020	1,200	(2,580)	(0.004%)
TRS MO 2Y 01/17/2020	168	(497)	(0.001%)
TRS NTAP 2Y 01/17/2020	19	1	0.000%
TRS NOC 2Y 01/17/2020	55	(679)	(0.001%)
TRS ESNT 2Y 01/17/2020	365	197	0.000%
TRS KOP 2Y 01/17/2020	(857)	94	0.000%
TRS CHEF 2Y 01/17/2020	(277)	886	0.001%
TRS CH/CSGN 2Y 01/17/2020	(30,847)	8,789	0.014%
TRS WSO 2Y 01/17/2020	(47)	301	0.000%
TRS TUSK 2Y 01/17/2020	190	(270)	0.000%
TRS NYT 2Y 01/17/2020	(293)	293	0.000%
TRS WBT 2Y 01/17/2020	(400)	310	0.000%
TRS ATSG 2Y 01/17/2020	(254)	(1,334)	(0.002%)
TRS RRR 2Y 01/17/2020	161	(291)	0.000%
TRS UAL 2Y 01/17/2020	71	(176)	0.000%
TRS JBLU 2Y 01/17/2020	363	(167)	0.000%
TRS WBA 2Y 01/17/2020	(1,010)	7,969	0.013%
TRS VIRT 2Y 01/17/2020	(323)	(310)	(0.001%)
TRS VAC 2Y 01/17/2020	(183)	377	0.001%
TRS EPAY 2Y 01/17/2020	228	299	0.000%
TRS MO 2Y 01/17/2020	134	(397)	(0.001%)
TRS FF 2Y 01/17/2020	131	68	0.000%
TRS KSS 2Y 01/17/2020	117	634	0.001%
TRS SNX 2Y 01/17/2020	(253)	(207)	0.000%
TRS SIGI 2Y 01/17/2020	(570)	274	0.000%
TRS URI 2Y 01/17/2020	2	(6)	0.000%
TRS ROKU 2Y 01/17/2020	(51)	75	0.000%
TRS ORI 2Y 01/17/2020	1,961	(235)	0.000%
TRS ABG 2Y 01/17/2020	(85)	24	0.000%
TRS NJR 2Y 01/17/2020	(144)	346	0.001%
TRS MCY 2Y 01/17/2020	(144)	228	0.000%
TRS CROX 2Y 01/17/2020	257	203	0.000%
TRS FCX 2Y 01/17/2020	305	(85)	0.000%
TRS BRK/B 2Y 01/17/2020	(1,694)	(10,604)	(0.017%)
TRS ATR 2Y 01/17/2020	(392)	1,791	0.003%
TRS MGEE 2Y 01/17/2020	(546)	4,193	0.007%
TRS NRC 2Y 01/17/2020	(6)	7	0.000%
TRS FTNT 2Y 01/17/2020	490	1,073	0.002%
TRS TREE 2Y 01/17/2020	(78)	288	0.000%
TRS AJRD 2Y 01/17/2020	39	22	0.000%
TRS DECK 2Y 01/17/2020	34	323	0.001%
TRS HUBB 2Y 01/17/2020	1,028	(3,259)	(0.005%)
TRS AAON 2Y 01/17/2020	(107)	(83)	0.000%
TRS PJT 2Y 01/17/2020	(306)	(18)	0.000%
TRS CERN 2Y 01/17/2020	442	(822)	(0.001%)
TRS PSTG 2Y 01/17/2020	(322)	232	0.000%
TRS APA 2Y 01/17/2020	(1,252)	4,908	0.008%
TRS ALSN 2Y 01/17/2020	81	76	0.000%
TRS TECD 2Y 01/17/2020	312	(240)	0.000%
TRS AL 2Y 01/17/2020	(144)	307	0.000%
TRS TWI 2Y 01/17/2020	(2,974)	1,546	0.002%
TRS FTV 2Y 01/17/2020	2,342	(679)	(0.001%)
TRS PGC 2Y 01/17/2020	153	9	0.000%
TRS VSAT 2Y 01/17/2020	(31)	108	0.000%
TRS PRLB 2Y 01/17/2020	(31)	(60)	0.000%
TRS XEC 2Y 01/17/2020	(76)	363	0.001%
TRS CNMD 2Y 01/17/2020	43	101	0.000%
TRS CNP 2Y 01/17/2020	2,751	(1,871)	(0.003%)
TRS TRCO 2Y 01/17/2020	321	13	0.000%
TRS GSBC 2Y 01/17/2020	734	(2,231)	(0.004%)
TRS IVZ 2Y 01/17/2020	(519)	135	0.000%
TRS GOLF 2Y 01/17/2020	205	(103)	0.000%
TRS PETQ 2Y 01/17/2020	(333)	1,782	0.003%
TRS EXPE 2Y 01/17/2020	227	(972)	(0.002%)
TRS HI 2Y 01/17/2020	165	(170)	0.000%
TRS CE 2Y 01/17/2020	38	211	0.000%
TRS CMPR 2Y 01/17/2020	(281)	1,276	0.002%
TRS BMCH 2Y 01/17/2020	1,981	317	0.001%
TRS MRCY 2Y 01/17/2020	(142)	115	0.000%
TRS WDFC 2Y 01/17/2020	(8)	(70)	0.000%
TRS CAG 2Y 01/17/2020	1,032	(7,895)	(0.013%)

Total Swap Contracts

(68,926)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
AMSTERDAM IDX FUT 1/19	2	1/18/2019	223,522	(6,252)	0.361%
BJH9 10YR MINI JGB FUT MAR 19	19	3/12/2019	2,645,837	82,596	4.270%
DAX INDEX FUT 3/19	(4)	3/15/2019	(1,210,085)	23,222	(1.953%)
FTSE 100 IDX FUT 3/19	27	3/15/2019	2,291,641	(3,609)	3.698%
FTSE/MIB IDX FUT 3/19	(11)	3/15/2019	(1,147,275)	41,124	(1.851%)
FVH9 5YR US NOTE FUT MAR 19	17	3/29/2019	1,949,688	27,929	3.146%
G H9 LONG GILT FUT MAR 19	11	3/27/2019	1,726,917	8,683	2.787%
HANG SENG IDX FUT 1/19	4	1/30/2019	660,341	8,496	1.066%
IKH9 EURO BTP FUT MAR19	6	3/7/2019	878,699	34,700	1.418%
OATH9 EURO OAT FUT MAR 19	2	3/7/2019	345,559	4,204	0.558%

OEH9 EURO BOBL FUT MAR 19	1	3/7/2019	151,835	1,746	0.245%
OMXS30 IND FUT 1/19	7	1/18/2019	111,224	(2,494)	0.179%
RXH9 EURO BUND FUTURE MAR19	9	3/7/2019	1,686,385	33,219	2.721%
S&P500 EMINI FUT 3/19	(20)	3/15/2019	(2,505,200)	(75,946)	(4.043%)
SPI 200 FUT 3/19	6	3/21/2019	587,533	(4,645)	0.948%
TOPIX INDX FUT 3/19	(3)	3/7/2019	(408,786)	14,426	(0.660%)
TUH9 2YR US NOTE FUT MAR 19	18	3/29/2019	3,821,625	3,372	6.167%
TYH9 UST 10YR FUT MAR19	33	3/20/2019	4,026,516	90,438	6.498%
UBH9 EURO BUXL 30Y FUT MAR 19	7	3/7/2019	1,448,619	24,635	2.338%
USH9 UST 30YR FUT MAR 19	18	3/20/2019	2,628,000	22,943	4.241%
WNH9 ULTRA US BOND FUT MAR 19	4	3/20/2019	642,625	32,807	1.037%

Total Futures Contracts **361,593**

NET ASSETS 61,967,202

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares 9.26
(\$56,454,053 / 6,098,068 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares 9.26
(\$5,513,150 / 595,593 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	LTU	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 Kwacha	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	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira

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

Important Information

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