

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1011778 BC ULC / New Red Finance	5.75	4/15/25	105,000	111,431	0.054%
58.com			22,100	0	0.000%
Affirm Holdings			166	11,740	0.006%
Agility Health	3.5	1/4/26	250,000	246,875	0.120%
Air Transport Services	1.13	10/15/24	200,000	227,058	0.110%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.5	2/15/23	155,000	158,294	0.077%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	94,586	93,504	0.045%
American Electric Power			2,078	103,661	0.050%
American Electric Power			2,370	114,913	0.056%
Applied Systems	3.52	9/19/24	300,000	298,650	0.145%
Applied Systems	6.25	9/19/25	150,000	150,750	0.073%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	1,200,000	1,260,000	0.612%
Argentine Republic Government International Bond	0	12/15/35	900,000	6,075	0.003%
Array Technologies			6,476	193,114	0.094%
Assurant			752	106,611	0.052%
Asurion	3.12	11/3/23	400,000	398,668	0.194%
Asurion	5.38	1/31/28	101,879	103,662	0.050%
Bank Central Asia			103,000	220,585	0.107%
Bausch Health	7	3/15/24	1,220,000	1,247,450	0.606%
Beacon Roofing Supply	4.88	11/1/25	70,000	71,400	0.035%
Becton Dickinson And			4,291	230,262	0.112%
B&G Foods	2.65	10/10/26	53,524	53,417	0.026%
Boa Vista Servicios			7,037	14,540	0.007%
Braskem Netherlands Finance BV	8.5	1/23/81	200,000	227,012	0.110%
Brf	5.75	9/21/50	400,000	395,072	0.192%
Broadcom			208	307,009	0.149%
Burlington Coat Factory Warehouse	6.25	4/15/25	225,000	238,500	0.116%
Camelot Finance	4	10/30/26	299,250	298,951	0.145%
Cardtronics USA	5	6/29/27	698,241	696,496	0.338%
Carvana	5.88	10/1/28	200,000	206,000	0.100%
CC Neuberger Principal Holdings III			18,421	184,026	0.089%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	1,200,000	1,221,000	0.593%
Charter NEX US	5	12/1/27	33,910	33,953	0.016%
Cincinnati Bell	4.25	10/2/24	495,428	494,575	0.240%
City Brewing	4.25	4/1/28	175,000	174,125	0.085%
CommerceHub	4.75	12/29/27	498,750	499,064	0.242%
CommerceHub	7.75	12/29/28	100,000	102,125	0.050%
Cullinan Oncology			357	14,876	0.007%
Cvent	3.9	11/29/24	199,166	193,496	0.094%
Delta Topco	8	12/1/28	110,000	112,338	0.055%
Diamond Resorts International	4.75	9/2/23	500,000	499,845	0.243%
Dte Energy			2,719	133,936	0.065%
ECI Macola/Max Holding	4.5	11/9/27	129,675	129,156	0.063%
Edelman Financial Center	6.86	7/20/26	330,000	329,277	0.160%
Epicor Software	8.75	7/31/28	130,000	134,063	0.065%
Eucrates Biomedical Acquisition			9,800	98,882	0.048%
Federal National Mortgage Association	7.63	9/30/69	6,000	27,900	0.014%
Filtration	4.5	3/29/25	398,000	397,304	0.193%
Fleet US Bidco	3.11	10/7/26	88,465	87,580	0.043%
Forterra Finance LLC / FRTA Finance	6.5	7/15/25	800,000	860,000	0.418%
Froneri US	5.87	1/31/28	105,000	106,247	0.052%
Garrett Borrowing	2.71	9/27/25	500,000	500,000	0.243%
Generation Bio			323	9,193	0.004%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	400,000	391,054	0.190%
Golden Nugget	3.25	10/4/23	797,743	784,381	0.381%
Graham Packaging	3.75	8/4/27	293,898	291,862	0.142%
Guangzhou Metro Investment Finance BVI	2.31	9/17/30	600,000	561,384	0.273%
Guatemala Government Bond	6.13	6/1/50	205,000	238,315	0.116%
Hertz	5.79	12/31/21	300,000	302,376	0.147%
Hertz	3.5	6/30/23	300,000	300,564	0.146%
Home Point Capital	5	2/1/26	185,000	183,150	0.089%
Hostess Brands	3	8/3/25	148,120	147,215	0.072%
Housing Development Finance			6,666	229,585	0.112%
Hyland Software	4.25	7/1/24	297,710	297,245	0.144%
Infinite Bidco	4.25	3/2/28	200,000	198,334	0.096%

Infinite Bidco	7.5	3/2/29	200,000	200,250	0.097%
Innovage Holding			682	17,589	0.009%
Inphi	0.75	4/15/25	875,000	1,321,994	0.642%
Intelsat Jackson Holdings	8	11/27/23	185,000	187,775	0.091%
Intelsat Jackson Holdings	8.75	1/2/24	220,000	224,281	0.109%
Intelsat Jackson Holdings	8.63	1/2/24	60,000	61,144	0.030%
Intelsat Jackson Holdings	6.5	7/13/22	276,030	278,928	0.136%
Intelsat Jackson Holdings	9.5	9/30/22	195,000	231,806	0.113%
IRB Holding	4.25	12/15/27	413,963	412,021	0.200%
Jane Street	2.88	1/26/28	488,775	483,125	0.235%
K-MAC Holdings	6.9	3/16/26	373,667	368,622	0.179%
Kotak Mahindra Bank			12,397	298,990	0.145%
Kuaishou Technology			300	10,419	0.005%
LCPR Senior Secured Financing DAC	5.13	7/15/29	265,000	269,306	0.131%
Liberty Broadband	2.75	9/30/50	19,000	19,178	0.009%
Liberty Media Acquisition			10,040	107,528	0.052%
Lions Gate Capital Holdings	2.4	3/24/25	147,545	145,085	0.070%
London Stock Exchange			125	11,950	0.006%
Lumen Technologies	7.5	4/1/24	600,000	669,000	0.325%
Mattel	6.75	12/31/25	1,231,000	1,294,089	0.629%
MDC Partners	7.5	5/1/24	400,000	405,000	0.197%
MH Sub I	6.36	2/23/29	300,000	301,500	0.146%
MH Sub I	3.62	9/13/24	297,686	294,114	0.143%
MH Sub I	4.75	9/13/24	89,611	89,515	0.043%
Michaels Stores	8	7/15/27	600,000	663,750	0.322%
MYT Netherlands Parent BV, ADR			488	13,791	0.007%
Navistar	3.62	11/6/24	995,895	995,646	0.484%
nCino			130	8,674	0.004%
New Trojan Parent	7.75	1/5/29	300,000	297,000	0.144%
New Trojan Parent	3.75	1/6/28	90,000	89,438	0.043%
Nielsen Finance Llc / Nielsen Finance	5	4/15/22	592,000	592,000	0.288%
NMI Holdings	7.38	6/1/25	70,000	80,325	0.039%
Nustar Logistics	6.98	1/15/43	13,654	336,571	0.164%
Nustar Logistics	4.75	2/1/22	200,000	202,500	0.098%
Olink Holding, ADR			1,161	41,796	0.020%
Onvoy	5.5	2/10/24	698,182	696,876	0.339%
Open Lending			3,948	139,838	0.068%
Option Care Health	3.88	8/6/26	498,737	496,558	0.241%
OTP Bank			6,190	264,600	0.129%
Pactiv Evergreen Group Holdings	2.86	2/5/23	307,682	306,193	0.149%
Pactiv Evergreen Group Holdings	3.36	2/5/26	199,500	197,106	0.096%
PetSmart	4.25	2/11/28	300,000	299,310	0.145%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	250,000	268,750	0.131%
Photo Holdings Merger Sub	8.5	10/1/26	230,000	248,688	0.121%
Planview Parent	4.75	12/17/27	374,240	373,619	0.182%
Playtika Holding			248	6,748	0.003%
Polypipe			6,384	48,857	0.024%
PPD	2.75	1/13/28	400,000	397,644	0.193%
PQ	4	2/7/27	154,547	154,482	0.075%
Pra	7.38	9/1/25	195,000	207,675	0.101%
Project Ruby Ultimate Parent	4	3/10/28	300,000	298,626	0.145%
RealPage	7.25	2/17/29	170,000	174,250	0.085%
RealPage	3.75	2/18/28	365,000	363,124	0.176%
Rede D Or Sao Luiz			2,897	33,146	0.016%
REI - SECURITY LENDING COLLATERAL			83,872	838,715	0.407%
Rent-A-Center Inc/TX	6.38	2/15/29	90,000	94,950	0.046%
Rent-A-Center Inc/TX	4.75	2/4/28	115,000	115,480	0.056%
Republic of South Africa Government Bond	8	1/31/30	5,775,000	357,039	0.173%
S2P Acquisition Borrower	4.15	8/14/26	83,540	83,384	0.041%
Seer			417	20,858	0.010%
Sempra Energy			375	38,632	0.019%
SilverBox Engaged Merger Corp I			10,600	105,046	0.051%
Solera	2.9	3/3/23	992,218	985,838	0.479%
Solera LLC / Solera Finance	10.5	3/1/24	150,000	154,875	0.075%
Sophia	4.5	10/7/27	513,713	513,070	0.249%
Sotera Health Holdings	3.25	12/11/26	400,000	398,500	0.194%
Southern			2,858	145,015	0.070%
Spire			4,330	236,914	0.115%
Sprint Capital	6.88	11/15/28	600,000	756,000	0.367%
Stars Group Holdings BV	3.75	7/10/25	357,980	358,180	0.174%
Sun Country Airlines Holdings			659	22,591	0.011%
Tacala Investment	8.25	2/4/28	495,000	492,218	0.239%

Tech Data	3.65	6/30/25	199,000	199,390	0.097%
Tech Data	5.65	6/30/25	598,247	599,742	0.291%
Times China Holdings	5.75	1/14/27	418,000	404,882	0.197%
Times China Holdings	7.85	6/4/21	88,889	89,615	0.044%
Times China Holdings	6.75	7/16/23	200,000	208,417	0.101%
Tradeweb Markets			169	12,506	0.006%
TRP Communications & Technology - I			15,468	2,808,385	1.364%
TRP Dynamic Credit - I			3,180,488	32,600,000	15.838%
TRP Dynamic Global Bd - I			3,349,444	33,862,882	16.451%
TRP Financial Services - I			58,464	1,886,641	0.917%
TRP Global Consumer			133,344	2,370,861	1.152%
TRP Global Industrials - I			175,646	3,272,287	1.590%
TRP Global Real Estate - I			23,937	485,434	0.236%
TRP Global Stock - I			211,405	14,379,755	6.986%
TRP Global Technology - I			140,321	3,865,843	1.878%
TRP Government Reserve	0.04		31,769,760	31,769,760	15.434%
TRP Health Sciences - I			23,941	2,361,081	1.147%
TRP New Era - I			52,829	1,906,586	0.926%
TRP Ultra Short-Term Bond - I			5,389,168	27,484,756	13.353%
UAL 2007-1 Pass Through Trust	6.64	7/2/22	297,882	305,329	0.148%
Uber Technologies	3.62	4/4/25	149,615	148,804	0.072%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	176,692	176,581	0.086%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	60,961	59,132	0.029%
Velocity Acquisition			10,600	104,516	0.051%
Verisure Holding	5	4/15/25	100,000	119,366	0.058%
Vertical Holdco GmbH	7.63	7/15/28	200,000	214,750	0.104%
Vertical US Newco	4.48	7/30/27	199,001	199,300	0.097%
Wand NewCo 3	3.11	2/5/26	24,688	24,364	0.012%
Woof Holdings	4.5	12/21/27	220,000	218,900	0.106%
Woof Holdings	8	12/21/28	300,000	304,125	0.148%
Zaxby S Operating Co	4.5	12/28/27	250,000	249,563	0.121%
Zaxby S Operating Co	7.25	12/28/28	300,000	303,000	0.147%
Miscellaneous Securities ‡				132,687	
Total Investments in Securities				202,907,461	

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	289,989	EUR	(245,190)	04/30/2021	2,276	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	289,989	EUR	(245,190)	04/30/2021	2,276	0.001%
BNP PARIBAS SECURITIES CORP	BRL	4,417,000	USD	(775,280)	04/05/2021	9,222	0.004%
BNP PARIBAS SECURITIES CORP	BRL	2,257,000	USD	(404,306)	04/05/2021	(3,441)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	792,003	BRL	(4,417,000)	04/05/2021	7,501	0.004%
BNP PARIBAS SECURITIES CORP	USD	396,153	BRL	(2,257,000)	04/05/2021	(4,712)	-0.002%
BNP PARIBAS SECURITIES CORP	RUB	27,428,000	USD	(360,036)	04/30/2021	1,549	0.001%
JP MORGAN CHASE BANK	USD	359,720	RUB	(27,428,000)	04/30/2021	(1,865)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,178,932	EUR	(995,620)	04/30/2021	10,642	0.005%
Credit Suisse First Boston Inc (PAS)	USD	1,528,163	CHF	(1,437,000)	04/30/2021	6,529	0.003%
DEUTSCHE BANK	USD	572,176	NZD	(819,000)	04/30/2021	220	0.000%
GOLDMAN SACHS & CO	USD	303,224	EUR	(250,000)	04/30/2021	9,867	0.005%
GOLDMAN SACHS & CO	USD	535,052	ZAR	(8,060,000)	04/30/2021	(8,786)	-0.004%
GOLDMAN SACHS & CO	USD	884,511	TWD	(25,000,000)	07/09/2021	(3,172)	-0.002%
MORGAN STANLEY & COMPANY LLC	BRL	2,160,000	USD	(394,643)	04/05/2021	(11,006)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	379,127	BRL	(2,160,000)	04/05/2021	(4,510)	-0.002%
RBC DOMINION SECURITIES INC	MXN	34,375,000	USD	(1,656,499)	04/30/2021	19,832	0.010%
RBC DOMINION SECURITIES INC	USD	303,880	EUR	(250,000)	04/30/2021	10,522	0.005%
STATE STREET GLOBAL MARKETS LLC	TRY	17,639,000	USD	(2,155,040)	04/30/2021	(67,552)	-0.033%
STATE STREET GLOBAL MARKETS LLC	USD	69,179	CAD	(87,000)	04/30/2021	(54)	0.000%
UBS SECURITIES LLC	INR	696,173,880	USD	(9,554,953)	04/30/2021	(90,925)	-0.044%

Total Forward Currency Exchange Contracts (115,589)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
GBP IRS OPT 1Y/10Y 1.021 02/22/22 PAY	1.02	2/22/2022	1,900,000	80,054	0.039%
Invesco QQQ Trust Series 1	280.00	4/16/2021	22	748	0.000%
iShares iBoxx High Yield Corporate Bond ETF	85.00	4/16/2021	(585)	(6,435)	(0.003%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	5/21/2021	(598)	(47,840)	(0.023%)
iShares Russell 2000 ETF	180.00	3/31/2021	43	151	0.000%
SPDR S&P 500 ETF Trust	360.00	4/16/2021	44	1,738	0.001%
SPX 04/16/2021 P 3550	3,550.00	4/16/2021	(29)	(8,193)	(0.004%)
SPX 04/16/2021 P 3600	3,600.00	4/16/2021	(16)	(5,760)	(0.003%)
SPX 05/21/2021 C 4150	4,150.00	5/21/2021	(28)	(53,060)	(0.026%)

US BOND FUTR OPTN Jun21P 150	150.00	5/21/2021	(32)	(27,500)	(0.013%)
US BOND FUTR OPTN May21C 161	161.00	4/23/2021	(6)	(656)	0.000%
US BOND FUTR OPTN May21C 163	163.00	4/23/2021	(26)	(1,625)	(0.001%)
USD IRS OPT 1Y/10Y 1.09375 12/31/21 PAY	1.09	12/31/2021	1,250,000	98,856	0.048%
USD IRS OPT 1Y/5Y 0.6175 12/31/21 PAY	0.62	12/31/2021	3,500,000	119,964	0.058%

Total Options **150,442**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 7/8/25 REC CPI	1,250,000	76,410	0.037%
STENA AB CDS 06/20/2021	(100,000)	(190)	0.000%
TRS IR 2Y 01/20/2022	1,000	(1,550)	(0.001%)
TRS GB/KYGA 2Y 01/19/2022	668	4,309	0.002%
TRS AZN 2Y 01/20/2022	(3,208)	(3,048)	(0.001%)
TRS JP/6465 2Y 01/19/2022	1,800	(3,414)	(0.002%)
TRS JP/8058 2Y 01/19/2022	4,700	(3,778)	(0.002%)
TRS INTU 2Y 01/20/2022	60	463	0.000%
TRS LVS 2Y 01/20/2022	219	(1,191)	(0.001%)
TRS NL/WKL 2Y 01/19/2022	(1,689)	(9,151)	(0.004%)
TRS ATO 2Y 01/20/2022	200	1,132	0.001%
TRS T 2Y 01/20/2022	(745)	(253)	0.000%
TRS YSAC 2Y 01/20/2022	3,200	(96)	0.000%
TRS DE/KGX 2Y 01/19/2022	1,483	9,669	0.005%
TRS DE/DBK 2Y 01/19/2022	(1,469)	469	0.000%
TRS POOL 2Y 01/20/2022	(181)	422	0.000%
TRS APH 2Y 01/20/2022	4,653	7,089	0.003%
TRS AU/ALQ 2Y 01/19/2022	5,000	(836)	0.000%
TRS GB/GPOR 2Y 01/19/2022	8,255	(205)	0.000%
TRS GE 2Y 01/20/2022	1,398	(308)	0.000%
TRS APH 2Y 01/20/2022	660	79	0.000%
TRS WEC 2Y 01/20/2022	326	1,526	0.001%
TRS HBAN 2Y 01/20/2022	5,433	(4,238)	(0.002%)
TRS GB/BRBY 2Y 01/19/2022	8,100	(23,841)	(0.012%)
TRS JP/4911 2Y 01/19/2022	1,200	1,102	0.001%
TRS INTU 2Y 01/20/2022	207	(2,852)	(0.001%)
TRS NEE 2Y 01/20/2022	2,500	225	0.000%
TRS FXI 2Y 01/20/2022	(1,900)	2,565	0.001%
TRS LFUS 2Y 01/20/2022	250	(2,488)	(0.001%)
TRS LYV 2Y 01/20/2022	100	(551)	0.000%
TRS CH/NESN 2Y 01/19/2022	(3,946)	(20,791)	(0.010%)
TRS WLTW 2Y 01/20/2022	825	6,212	0.003%
TRS GB/HL 2Y 01/19/2022	6,357	2,761	0.001%
TRS IDXX 2Y 01/20/2022	(267)	6,261	0.003%
TRS JP/7309 2Y 01/19/2022	(500)	(8,377)	(0.004%)
TRS GB/SLA 2Y 01/19/2022	(13,133)	(1,141)	(0.001%)
TRS C 2Y 01/20/2022	(1,351)	1,986	0.001%
TRS FISV 2Y 01/20/2022	570	(2,827)	(0.001%)
TRS JP/4503 2Y 01/19/2022	4,300	(4,854)	(0.002%)
TRS JP/6869 2Y 01/19/2022	(400)	(3,233)	(0.002%)
TRS GB/TRN 2Y 01/19/2022	4,204	472	0.000%
TRS GB/EXPN 2Y 01/19/2022	2,369	2,156	0.001%
TRS CA/FM 2Y 01/19/2022	(1,000)	3,207	0.002%
TRS GB/ASC 2Y 01/19/2022	500	744	0.000%
TRS DE/MTX 2Y 01/19/2022	(451)	1,216	0.001%
TRS FISV 2Y 01/20/2022	415	(2,058)	(0.001%)
TRS KSU 2Y 01/20/2022	1,288	15,027	0.007%
TRS IRTC 2Y 01/20/2022	470	(2,726)	(0.001%)
TRS LNT 2Y 01/20/2022	(21)	(31)	0.000%
TRS JP/3660 2Y 01/19/2022	27,200	(20,495)	(0.010%)
TRS FB 2Y 01/20/2022	400	8,312	0.004%
TRS JP/8136 2Y 01/19/2022	14,500	(11,786)	(0.006%)
TRS CA/SLF 2Y 01/19/2022	1,808	(964)	0.000%
TRS LNT 2Y 01/20/2022	(10)	(15)	0.000%
TRS FR/ETL 2Y 01/19/2022	(10,000)	(1,055)	(0.001%)
TRS WDAY 2Y 01/20/2022	118	(761)	0.000%
TRS LLY 2Y 01/20/2022	240	(562)	0.000%
TRS BLK 2Y 01/20/2022	(218)	(7,619)	(0.004%)
TRS DCI 2Y 01/20/2022	(1,800)	6,336	0.003%
TRS GB/AV 2Y 01/19/2022	2,250	530	0.000%
TRS NSC 2Y 01/20/2022	688	5,676	0.003%
TRS DE/VNA 2Y 01/19/2022	(1,595)	(2,544)	(0.001%)
TRS HFC 2Y 01/20/2022	(1,151)	5,467	0.003%
TRS DE/DBK 2Y 01/19/2022	(18,000)	5,742	0.003%
TRS JP/4005 2Y 01/19/2022	15,700	(1,134)	(0.001%)
TRS FR/BNP 2Y 01/19/2022	1,009	59	0.000%
TRS TFC 2Y 01/20/2022	(16,767)	(622)	0.000%
TRS JP/1475 2Y 01/19/2022	(55,348)	3,618	0.002%
TRS LNT 2Y 01/20/2022	(330)	(483)	0.000%
TRS IT/DIA 2Y 01/19/2022	135	(839)	0.000%
TRS FR/AIR 2Y 01/19/2022	542	(2,199)	(0.001%)
TRS GB/DLN 2Y 01/19/2022	586	(51)	0.000%
TRS JP/6098 2Y 01/19/2022	2,900	6,862	0.003%
TRS PT/GALP 2Y 01/19/2022	5,936	(2,217)	(0.001%)
TRS GB/DLG 2Y 01/19/2022	17,449	553	0.000%
TRS JP/1824 2Y 01/19/2022	1,800	(683)	0.000%
TRS SPY 2Y 01/20/2022	(4,189)	335	0.000%
TRS JP/3088 2Y 01/19/2022	2,800	(3,540)	(0.002%)
TRS OTIS 2Y 01/20/2022	1,887	3,472	0.002%
TRS NO/YAR 2Y 01/19/2022	(2,745)	(4,076)	(0.002%)
TRS ES 2Y 01/20/2022	56	215	0.000%
TRS JP/5713 2Y 01/19/2022	2,300	(353)	0.000%
TRS INTC 2Y 01/20/2022	(117)	(25)	0.000%
TRS FUN 2Y 01/20/2022	1,800	(4,482)	(0.002%)
TRS CAT 2Y 01/20/2022	500	565	0.000%
TRS FR/DIM 2Y 01/19/2022	19	455	0.000%
TRS CH/CFR 2Y 01/19/2022	1,181	800	0.000%
TRS RPM 2Y 01/20/2022	1,554	4,398	0.002%

TRS HUM 2Y 01/20/2022	179	2,361	0.001%
TRS AEE 2Y 01/20/2022	400	1,016	0.000%
TRS SE/KINVB 2Y 01/19/2022	(1,502)	(2,881)	(0.001%)
TRS NVR 2Y 01/20/2022	8	325	0.000%
TRS HK/6823 2Y 01/19/2022	295,000	1,518	0.001%
TRS FI/NESTE 2Y 01/19/2022	(2,742)	27,075	0.013%
TRS AON 2Y 01/20/2022	(337)	(1,554)	(0.001%)
TRS DE/SAP 2Y 01/19/2022	(1,543)	(3,185)	(0.002%)
TRS NO/ADE 2Y 01/19/2022	(9,492)	3,440	0.002%
TRS SCHW 2Y 01/20/2022	1,206	(1,399)	(0.001%)
TRS HLXA 2Y 01/20/2022	400	(106)	0.000%
TRS FB 2Y 01/20/2022	67	1,392	0.001%
TRS FR/MC 2Y 01/19/2022	(116)	(1,347)	(0.001%)
TRS EOG 2Y 01/20/2022	691	(1,265)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(2,804)	(0.001%)
TRS GB/ASC 2Y 01/19/2022	382	569	0.000%
TRS SIVB 2Y 01/20/2022	(319)	18,330	0.009%
TRS ASND 2Y 01/20/2022	400	(7,248)	(0.004%)
TRS TRV 2Y 01/20/2022	1,355	(9,404)	(0.005%)
TRS LBRDK 2Y 01/20/2022	1,425	(4,617)	(0.002%)
TRS IT/STLA 2Y 01/19/2022	21,855	5,792	0.003%
TRS ES 2Y 01/20/2022	200	768	0.000%
TRS DE/BEI 2Y 01/19/2022	2,964	10,914	0.005%
TRS ALLE 2Y 01/20/2022	(810)	(6,067)	(0.003%)
TRS CSTM 2Y 01/20/2022	944	(1,945)	(0.001%)
TRS FI/WRT1V 2Y 01/19/2022	(6,477)	820	0.000%
TRS ES/SAN 2Y 01/19/2022	(26,044)	1,038	0.001%
TRS FLT 2Y 01/20/2022	200	(2,804)	(0.001%)
TRS GB/BYG 2Y 01/19/2022	18,504	15,816	0.008%
TRS MA 2Y 01/20/2022	51	(1,311)	(0.001%)
TRS AJRD 2Y 01/20/2022	5,300	(2,968)	(0.001%)
TRS VRTX 2Y 01/20/2022	206	(981)	0.000%
TRS EQR 2Y 01/20/2022	400	(1,372)	(0.001%)
TRS LNT 2Y 01/20/2022	(109)	(160)	0.000%
TRS JP/4186 2Y 01/19/2022	2,200	10,133	0.005%
TRS JP/7936 2Y 01/19/2022	3,800	(4,942)	(0.002%)
TRS JP/6460 2Y 01/19/2022	5,700	(1,493)	(0.001%)
TRS FI/KOJAMO 2Y 01/19/2022	441	93	0.000%
TRS JP/8804 2Y 01/19/2022	5,000	(361)	0.000%
TRS JP/6954 2Y 01/19/2022	400	(3,378)	(0.002%)
TRS XYL 2Y 01/20/2022	(85)	(95)	0.000%
TRS DK/GMAB 2Y 01/19/2022	595	375	0.000%
TRS DE/DWNI 2Y 01/19/2022	(2,214)	(2,155)	(0.001%)
TRS GB/INF 2Y 01/19/2022	11,836	(587)	0.000%
TRS WAB 2Y 01/20/2022	(887)	(1,384)	(0.001%)
TRS AZN 2Y 01/20/2022	(5,500)	(5,225)	(0.003%)
TRS PAYC 2Y 01/20/2022	(75)	1,784	0.001%
TRS SPGI 2Y 01/20/2022	(1,220)	(1,684)	(0.001%)
TRS CH/TECN 2Y 01/19/2022	(220)	(8,737)	(0.004%)
TRS CH/BAER 2Y 01/19/2022	1,986	5,127	0.002%
TRS JP/5108 2Y 01/19/2022	2,900	1,833	0.001%
TRS SOYB 2Y 01/20/2022	(1,000)	(290)	0.000%
TRS QQQ 2Y 01/20/2022	(312)	(94)	0.000%
TRS ES/SAN 2Y 01/19/2022	(1,222)	49	0.000%
TRS ES/SAN 2Y 01/19/2022	(3,926)	157	0.000%
TRS SEE 2Y 01/20/2022	2,929	29	0.000%
TRS UDR 2Y 01/20/2022	(959)	1,669	0.001%
TRS GB/AZN 2Y 01/19/2022	934	3,464	0.002%
TRS SBAC 2Y 01/20/2022	(365)	(4,406)	(0.002%)
TRS TMUS 2Y 01/20/2022	1,093	(372)	0.000%
TRS GB/LSEG 2Y 01/19/2022	205	(1,752)	(0.001%)
TRS RSG 2Y 01/20/2022	2,618	7,278	0.004%
TRS CA/FM 2Y 01/19/2022	(6,900)	22,127	0.011%
TRS OUT 2Y 01/20/2022	5,000	(13,250)	(0.006%)
TRS IBM 2Y 01/20/2022	(200)	(936)	0.000%
TRS JP/6861 2Y 01/19/2022	300	(4,964)	(0.002%)
TRS GB/AV/ 2Y 01/19/2022	3,500	825	0.000%
TRS CH/UBSG 2Y 01/19/2022	(10,257)	(5,046)	(0.002%)
TRS AU/CBA 2Y 01/19/2022	(3,922)	894	0.000%
TRS CTVA 2Y 01/20/2022	(1,468)	308	0.000%
TRS WELL 2Y 01/20/2022	313	(914)	0.000%
TRS JP/1475 2Y 01/19/2022	(18,258)	(660)	0.000%
TRS USB 2Y 01/20/2022	(1,894)	(2,519)	(0.001%)
TRS GB/ISF 2Y 01/19/2022	(7,735)	192	0.000%
TRS GB/SGRO 2Y 01/19/2022	1,235	429	0.000%
TRS DE/DPW 2Y 01/19/2022	2,589	2,787	0.001%
TRS JP/7936 2Y 01/19/2022	2,600	(3,381)	(0.002%)
TRS WLTW 2Y 01/20/2022	312	2,349	0.001%
TRS BIIB 2Y 01/20/2022	792	15,539	0.008%
TRS GB/DLN 2Y 01/19/2022	900	(893)	0.000%
TRS STXB 2Y 01/20/2022	380	(412)	0.000%
TRS DE/HFG 2Y 01/19/2022	(600)	106	0.000%
TRS IPHI 2Y 01/20/2022	(600)	(7,746)	(0.004%)
TRS SPY 2Y 01/20/2022	(4,385)	351	0.000%
TRS JP/1475 2Y 01/19/2022	(41,782)	12,414	0.006%
TRS LNT 2Y 01/20/2022	(20)	(29)	0.000%
TRS JP/8803 2Y 01/19/2022	2,200	397	0.000%
TRS CP 2Y 01/20/2022	(831)	(16,229)	(0.008%)
TRS HBAN 2Y 01/20/2022	7,379	(5,756)	(0.003%)
TRS ES/AMS 2Y 01/19/2022	1,670	(2,820)	(0.001%)
TRS SPGI 2Y 01/20/2022	(852)	(1,176)	(0.001%)
TRS ES/SAN 2Y 01/19/2022	(64,262)	2,562	0.001%
TRS ZTS 2Y 01/20/2022	244	644	0.000%
TRS QQQ 2Y 01/20/2022	(300)	(90)	0.000%
TRS AZN 2Y 01/20/2022	(2,600)	(2,470)	(0.001%)
TRS JP/2914 2Y 01/19/2022	(3,700)	(456)	0.000%
TRS VZ 2Y 01/20/2022	(930)	(2,334)	(0.001%)
TRS ANSS 2Y 01/20/2022	(763)	(10,568)	(0.005%)
TRS ZBH 2Y 01/20/2022	(324)	450	0.000%
TRS LNFA 2Y 01/20/2022	6,500	(520)	0.000%

TRS BDX 2Y 01/20/2022	62	148	0.000%
TRS CH/KNIN 2Y 01/19/2022	(289)	(5,473)	(0.003%)
TRS DTE 2Y 01/20/2022	3,481	7,449	0.004%
TRS TW 2Y 01/20/2022	696	(592)	0.000%
TRS CAT 2Y 01/20/2022	200	226	0.000%
TRS IT/MONC 2Y 01/19/2022	(1,691)	4,858	0.002%
TRS GB/WTB 2Y 01/19/2022	1,468	(749)	0.000%
TRS QQEW 2Y 01/20/2022	(900)	(1,762)	(0.001%)
TRS SE/ALFA 2Y 01/19/2022	3,587	(3,779)	(0.002%)
TRS FR/KER 2Y 01/19/2022	(170)	2,911	0.001%
TRS IT/TEN 2Y 01/19/2022	12,694	3,857	0.002%
TRS WEC 2Y 01/20/2022	107	501	0.000%
TRS IWM 2Y 01/20/2022	(600)	8,088	0.004%
TRS AMZN 2Y 01/20/2022	9	112	0.000%
TRS HIG 2Y 01/20/2022	966	8,974	0.004%
TRS BMY 2Y 01/20/2022	(1,100)	(1,914)	(0.001%)
TRS JP/8803 2Y 01/19/2022	1,500	271	0.000%
TRS CSX 2Y 01/20/2022	1,456	4,281	0.002%
TRS AON 2Y 01/20/2022	(675)	(3,112)	(0.002%)
TRS TW 2Y 01/20/2022	109	(93)	0.000%
TRS JP/7205 2Y 01/19/2022	19,100	(12,937)	(0.006%)
TRS CPT 2Y 01/20/2022	300	(114)	0.000%
TRS ALB 2Y 01/20/2022	571	(4,213)	(0.002%)
TRS AEP 2Y 01/20/2022	114	276	0.000%
TRS CEF 2Y 01/20/2022	2,000	(1,320)	(0.001%)
TRS SPY 2Y 01/20/2022	(850)	68	0.000%
TRS JP/2229 2Y 01/19/2022	(1,700)	1,244	0.001%
TRS IT/RACE 2Y 01/19/2022	422	7,299	0.004%
TRS MX/AXTELCPO 2Y 01/19/2022	(4,100)	62	0.000%
TRS IBM 2Y 01/20/2022	(416)	(1,947)	(0.001%)
TRS WDAY 2Y 01/20/2022	3	(19)	0.000%
TRS CAT 2Y 01/20/2022	517	584	0.000%
TRS FR/KER 2Y 01/19/2022	(99)	1,695	0.001%
TRS JP/2229 2Y 01/19/2022	(2,300)	1,683	0.001%
TRS JP/8830 2Y 01/19/2022	(1,600)	(202)	0.000%
TRS MAR 2Y 01/20/2022	92	(501)	0.000%
TRS GOOGL 2Y 01/20/2022	15	121	0.000%
TRS ENPH 2Y 01/20/2022	(440)	(5,699)	(0.003%)
TRS DKV/WS 2Y 01/19/2022	(458)	(9,892)	(0.005%)
TRS ALXN 2Y 01/20/2022	750	548	0.000%
TRS IT/ATL 2Y 01/19/2022	1,900	(535)	0.000%
TRS TCEHY 2Y 01/20/2022	(1,557)	4,391	0.002%
TRS TRV 2Y 01/20/2022	721	(5,004)	(0.002%)
TRS GE 2Y 01/20/2022	4,640	(1,021)	0.000%
TRS USB 2Y 01/20/2022	(6,362)	(8,461)	(0.004%)
TRS NEM 2Y 01/20/2022	(1,400)	1,610	0.001%
TRS CADE 2Y 01/20/2022	2,000	(3,775)	(0.002%)
TRS JP/7936 2Y 01/19/2022	3,500	(4,552)	(0.002%)
TRS GB/SLA 2Y 01/19/2022	(58,505)	(5,081)	(0.002%)
TRS AEP 2Y 01/20/2022	400	968	0.000%
TRS SPGI 2Y 01/20/2022	(640)	(883)	0.000%
TRS MAA 2Y 01/20/2022	(331)	205	0.000%
TRS JP/2503 2Y 01/19/2022	2,500	(226)	0.000%
TRS IPG 2Y 01/20/2022	(3,100)	186	0.000%
TRS LNT 2Y 01/20/2022	(50)	(73)	0.000%
TRS XLNX 2Y 01/20/2022	1,192	5,017	0.002%
TRS SE/SEBA 2Y 01/19/2022	(11,404)	3,366	0.002%
TRS GB/DLN 2Y 01/19/2022	1,200	(1,191)	(0.001%)
TRS SEAH 2Y 01/20/2022	6,500	(1,365)	(0.001%)
TRS CCJ 2Y 01/20/2022	(1,071)	2,153	0.001%
TRS FUN 2Y 01/20/2022	900	(2,241)	(0.001%)
TRS GB/SSPG 2Y 01/19/2022	1,974	582	0.000%
TRS AMT 2Y 01/20/2022	309	6,356	0.003%
TRS ENPH 2Y 01/20/2022	(449)	5,388	0.003%
TRS TER 2Y 01/20/2022	(1,242)	(4,881)	(0.002%)
TRS AON 2Y 01/20/2022	(662)	(3,052)	(0.001%)
TRS WLTW 2Y 01/20/2022	613	4,616	0.002%
TRS GB/ASC 2Y 01/19/2022	438	(1,211)	(0.001%)
CNY IRS 07/17/2025 REC FIX	18,000,000	(22,171)	(0.011%)
TRS TW 2Y 01/20/2022	313	(266)	0.000%
TRS JP/6460 2Y 01/19/2022	3,000	(786)	0.000%
TRS CTAQ 2Y 01/20/2022	6,500	(1,300)	(0.001%)
TRS SE/VOLVB 2Y 01/19/2022	(3,937)	6,717	0.003%
TRS T 2Y 01/20/2022	(3,400)	(1,156)	(0.001%)
TRS LLY 2Y 01/20/2022	651	(1,523)	(0.001%)
TRS JNJ 2Y 01/20/2022	(769)	(3,022)	(0.001%)
TRS CPT 2Y 01/20/2022	600	(228)	0.000%
TRS JP/6869 2Y 01/19/2022	(1,100)	(8,891)	(0.004%)
TRS TXN 2Y 01/20/2022	384	5,407	0.003%
TRS JP/8801 2Y 01/19/2022	4,300	(1,845)	(0.001%)
TRS GB/DGE 2Y 01/19/2022	2,973	(820)	0.000%
TRS VZ 2Y 01/20/2022	(1,471)	(2,802)	(0.001%)
TRS DE/IFX 2Y 01/19/2022	1,907	4,540	0.002%
TRS LYV 2Y 01/20/2022	55	(303)	0.000%
TRS GB/TRN 2Y 01/19/2022	15,223	(8,919)	(0.004%)
TRS POOL 2Y 01/20/2022	(589)	1,372	0.001%
TRS HK/175 2Y 01/19/2022	(13,000)	5,803	0.003%
TRS GB/AV/ 2Y 01/19/2022	35,379	8,340	0.004%
TRS VLO 2Y 01/20/2022	(526)	5,381	0.003%
TRS SRRK 2Y 01/20/2022	178	(3,090)	(0.002%)
TRS AU/DXS 2Y 01/19/2022	(13,282)	(4,136)	(0.002%)
TRS INFO 2Y 01/20/2022	3,002	1,321	0.001%
TRS DIS 2Y 01/20/2022	114	(1,395)	(0.001%)
TRS KR 2Y 01/20/2022	(3,875)	(465)	0.000%
TRS UDR 2Y 01/20/2022	(1,129)	1,964	0.001%
TRS KKR 2Y 01/20/2022	3,802	(1,901)	(0.001%)
TRS AIRC 2Y 01/20/2022	8,552	(22,577)	(0.011%)
TRS FCX 2Y 01/20/2022	(2,114)	8,519	0.004%
TRS T 2Y 01/20/2022	(1,400)	(476)	0.000%
TRS STXB 2Y 01/20/2022	1,000	(460)	0.000%

TRS FMC 2Y 01/20/2022	(1,107)	1,849	0.001%
TRS ABC 2Y 01/20/2022	(511)	(2,151)	(0.001%)
TRS EOG 2Y 01/20/2022	646	(1,182)	(0.001%)
TRS FB 2Y 01/20/2022	400	8,312	0.004%
TRS HD 2Y 01/20/2022	993	26,523	0.013%
TRS ATO 2Y 01/20/2022	(3,642)	(20,614)	(0.010%)
TRS SPY 2Y 01/20/2022	(8,515)	681	0.000%
TRS ABTX 2Y 01/20/2022	500	(123)	0.000%
TRS DE/HFG 2Y 01/19/2022	(1,350)	237	0.000%
TRS GB/FERG 2Y 01/19/2022	(1,073)	5,355	0.003%
TRS CH/STMN 2Y 01/19/2022	(89)	(6,968)	(0.003%)
TRS AYI 2Y 01/20/2022	(600)	(12,053)	(0.006%)
TRS FI/WRT1V 2Y 01/19/2022	(17,773)	2,251	0.001%
TRS CA/ERO 2Y 01/19/2022	400	(1,101)	(0.001%)
TRS CA/ERO 2Y 01/19/2022	2,500	(6,883)	(0.003%)
TRS CFG 2Y 01/20/2022	762	(602)	0.000%
TRS MAR 2Y 01/20/2022	900	(4,905)	(0.002%)
TRS GB/WTB 2Y 01/19/2022	10,826	(5,522)	(0.003%)
TRS DE/IFX 2Y 01/19/2022	4,521	10,763	0.005%
TRS SE/ASSAB 2Y 01/19/2022	1,403	2,249	0.001%
TRS TMUS 2Y 01/20/2022	1,258	(428)	0.000%
TRS WDAY 2Y 01/20/2022	31	(200)	0.000%
TRS JP/3382 2Y 01/19/2022	3,000	732	0.000%
TRS ALXN 2Y 01/20/2022	1,510	1,102	0.001%
TRS ATO 2Y 01/20/2022	250	1,415	0.001%
TRS FI/STERV 2Y 01/19/2022	8,052	(2,880)	(0.001%)
TRS SCHW 2Y 01/20/2022	190	(220)	0.000%
TRS JPM 2Y 01/20/2022	(5,432)	17,056	0.008%
TRS ES/AMS 2Y 01/19/2022	1,233	(2,082)	(0.001%)
TRS DRE 2Y 01/20/2022	(3,074)	(2,428)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(2,804)	(0.001%)
TRS GB/WTB 2Y 01/19/2022	1,262	(644)	0.000%
TRS LUV 2Y 01/20/2022	3,900	(4,056)	(0.002%)
TRS IT 2Y 01/20/2022	(451)	1,430	0.001%
TRS GB/ASC 2Y 01/19/2022	214	319	0.000%
TRS CFG 2Y 01/20/2022	1,552	(1,226)	(0.001%)
TRS FNV 2Y 01/20/2022	200	526	0.000%
USD ZCIS 11/12/25 REC CPI	100,000	4,127	0.002%
TRS PNC 2Y 01/20/2022	438	(1,367)	(0.001%)
TRS XOM 2Y 01/20/2022	(1,011)	4,610	0.002%
TRS FRC 2Y 01/20/2022	(658)	2,520	0.001%
TRS EMN 2Y 01/20/2022	(750)	2,468	0.001%
TRS DE/EVD 2Y 01/19/2022	307	(2,938)	(0.001%)
CNY IRS 08/12/2025 REC FIX	18,000,000	(17,250)	(0.008%)
TRS CRM 2Y 01/20/2022	792	(737)	0.000%
TRS NPSNY 2Y 01/20/2022	5,000	10,100	0.005%
TRS AEE 2Y 01/20/2022	123	312	0.000%
TRS NOC 2Y 01/20/2022	(180)	(3,222)	(0.002%)
TRS DE/ICOV 2Y 01/19/2022	3,291	232	0.000%
TRS ES/AMS 2Y 01/19/2022	600	(1,013)	0.000%
TRS IT/DIA 2Y 01/19/2022	249	(1,548)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(1,000)	829	0.000%
TRS SOGO 2Y 01/20/2022	(7,058)	3,811	0.002%
TRS FI/SAMPO 2Y 01/19/2022	978	1,319	0.001%
TRS DE/AFX 2Y 01/19/2022	(1,084)	(2,797)	(0.001%)
TRS DE/DPW 2Y 01/19/2022	15,479	(285)	0.000%
TRS JP/7205 2Y 01/19/2022	1,500	(1,016)	0.000%
TRS SOYB 2Y 01/20/2022	(1,100)	(319)	0.000%
TRS MSFT 2Y 01/20/2022	956	2,989	0.001%
TRS GB/ULVR 2Y 01/19/2022	2,740	3,135	0.002%
TRS SPGI 2Y 01/20/2022	(341)	(471)	0.000%
TRS AIRC 2Y 01/20/2022	1,551	(2,256)	(0.001%)
TRS NFLX 2Y 01/20/2022	94	133	0.000%
TRS MSFT 2Y 01/20/2022	783	752	0.000%
TRS CA/WDO 2Y 01/19/2022	12,000	1,146	0.001%
TRS AEP 2Y 01/20/2022	500	1,210	0.001%
TRS FR/MC 2Y 01/19/2022	(132)	(1,532)	(0.001%)
TRS CA/RV 2Y 01/19/2022	(4,486)	178	0.000%
TRS APH 2Y 01/20/2022	202	24	0.000%
TRS CA/FM 2Y 01/19/2022	(735)	2,357	0.001%
TRS TRNO 2Y 01/20/2022	1,100	(594)	0.000%
TRS SOYB 2Y 01/20/2022	(1,050)	(305)	0.000%
TRS FB 2Y 01/20/2022	522	7,521	0.004%
TRS GB/GPOR 2Y 01/19/2022	15,300	(380)	0.000%
TRS FLT 2Y 01/20/2022	62	(869)	0.000%
TRS AMZN 2Y 01/20/2022	26	322	0.000%
TRS DLR 2Y 01/20/2022	(469)	(2,706)	(0.001%)
TRS DE/SY1 2Y 01/19/2022	764	2,822	0.001%
TRS ES/AMS 2Y 01/19/2022	1,000	(1,689)	(0.001%)
TRS PNC 2Y 01/20/2022	309	(964)	0.000%
TRS CADE 2Y 01/20/2022	1,000	(396)	0.000%
TRS V 2Y 01/20/2022	84	(969)	0.000%
TRS IFF 2Y 01/20/2022	1,305	3,680	0.002%
TRS MCHP 2Y 01/20/2022	405	2,292	0.001%
TRS LNT 2Y 01/20/2022	(89)	(130)	0.000%
TRS INTC 2Y 01/20/2022	(3,500)	(2,847)	(0.001%)
TRS GB/LSE 2Y 01/19/2022	200	(1,709)	(0.001%)
TRS OUT 2Y 01/20/2022	779	(2,064)	(0.001%)
TRS CA/WDO 2Y 01/19/2022	1,856	177	0.000%
TRS KHC 2Y 01/20/2022	(523)	(769)	0.000%
TRS GB/DLG 2Y 01/19/2022	78,296	2,483	0.001%
TRS FR/AKE 2Y 01/19/2022	(1,088)	(5,423)	(0.003%)
TRS NL/INGA 2Y 01/19/2022	30,638	13,581	0.007%
TRS WFC 2Y 01/20/2022	2,017	(1,271)	(0.001%)
TRS GTN 2Y 01/20/2022	(454)	804	0.000%
TRS CVNA 2Y 01/20/2022	31	(684)	0.000%
TRS FR/MC 2Y 01/19/2022	(135)	(1,567)	(0.001%)
TRS LOW 2Y 01/20/2022	(386)	(6,168)	(0.003%)
TRS PAYC 2Y 01/20/2022	(574)	13,650	0.007%
TRS HPE 2Y 01/20/2022	(2,100)	651	0.000%

TRS MA 2Y 01/20/2022	200	(5,142)	(0.002%)
TRS ANET 2Y 01/20/2022	(482)	(7,355)	(0.004%)
TRS ZBRA 2Y 01/20/2022	(446)	(3,153)	(0.002%)
TRS JP/6877 2Y 01/19/2022	300	(257)	0.000%
TRS CORN 2Y 01/20/2022	(5,000)	(1,800)	(0.001%)
TRS WBA 2Y 01/20/2022	(694)	104	0.000%
TRS LNT 2Y 01/20/2022	(29)	(42)	0.000%
TRS TFC 2Y 01/20/2022	(1,523)	1,684	0.001%
TRS GB/DLN 2Y 01/19/2022	350	(347)	0.000%
USD ZCIS 7/16/25 REC CPI	1,250,000	78,125	0.038%
TRS FR/KER 2Y 01/19/2022	(103)	1,764	0.001%
TRS MCK 2Y 01/20/2022	254	1,567	0.001%
TRS AAPL 2Y 01/20/2022	(2,598)	4,780	0.002%
TRS JP/9064 2Y 01/19/2022	(3,800)	(2,505)	(0.001%)
TRS JP/4021 2Y 01/19/2022	(600)	1,409	0.001%
TRS LNT 2Y 01/20/2022	(15)	(22)	0.000%
TRS GB/ASC 2Y 01/19/2022	1,396	2,078	0.001%
TRS JP/1824 2Y 01/19/2022	13,400	(5,083)	(0.002%)
TRS INTU 2Y 01/20/2022	412	(5,677)	(0.003%)
TRS GB/GNC 2Y 01/19/2022	60,700	1,004	0.000%
TRS CBTX 2Y 01/20/2022	700	894	0.000%
TRS PNC 2Y 01/20/2022	102	(318)	0.000%
TRS LNT 2Y 01/20/2022	(359)	(526)	0.000%
TRS JP/4021 2Y 01/19/2022	(2,400)	5,636	0.003%
TRS GB/ISF 2Y 01/19/2022	(25,866)	2,157	0.001%
TRS GB/GNC 2Y 01/19/2022	8,679	144	0.000%
TRS SPY 2Y 01/20/2022	(2,155)	(6,256)	(0.003%)
TRS GB/BOO 2Y 01/19/2022	3,552	735	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(20)	(2,002)	(0.001%)
TRS JP/7203 2Y 01/19/2022	6,600	9,865	0.005%
TRS DE/HNR1 2Y 01/19/2022	(90)	(443)	0.000%
TRS NOC 2Y 01/20/2022	(262)	(4,690)	(0.002%)
TRS DDMX 2Y 01/20/2022	6,500	(325)	0.000%
TRS GB/LSEG 2Y 01/19/2022	404	(3,453)	(0.002%)
TRS ES 2Y 01/20/2022	300	1,152	0.001%
TRS ES/SAN 2Y 01/19/2022	(17,416)	694	0.000%
TRS EXC 2Y 01/20/2022	(1,817)	(690)	0.000%
TRS CORN 2Y 01/20/2022	(1,100)	(396)	0.000%
TRS USM 2Y 01/20/2022	(4,000)	1,280	0.001%
TRS VIIAU 2Y 01/20/2022	6,500	(1,885)	(0.001%)
TRS PNR 2Y 01/20/2022	(150)	(186)	0.000%
TRS DK/VWS 2Y 01/19/2022	(477)	(10,302)	(0.005%)
TRS SE/SKFB 2Y 01/19/2022	(2,757)	915	0.000%
TRS IPHI 2Y 01/20/2022	(500)	(6,455)	(0.003%)
TRS BSN 2Y 01/20/2022	755	(128)	0.000%
TRS CORN 2Y 01/20/2022	(5,000)	(1,800)	(0.001%)
TRS AAPL 2Y 01/20/2022	(764)	1,406	0.001%
TRS AT/EBS 2Y 01/19/2022	4,927	3,351	0.002%
TRS EEM 2Y 01/20/2022	(469)	366	0.000%
TRS GB/PLP 2Y 01/19/2022	2,000	(110)	0.000%
TRS WEC 2Y 01/20/2022	880	4,118	0.002%
TRS MX/ALPEKA 2Y 01/19/2022	(4,700)	64	0.000%
TRS COP 2Y 01/20/2022	1,944	(10,089)	(0.005%)
TRS SHLS 2Y 01/20/2022	5,868	(18,895)	(0.009%)
TRS HUM 2Y 01/20/2022	93	1,227	0.001%
TRS LH 2Y 01/20/2022	(200)	(3,020)	(0.001%)
TRS XOM 2Y 01/20/2022	(2,129)	9,708	0.005%
TRS IPG 2Y 01/20/2022	(825)	50	0.000%
TRS CAT 2Y 01/20/2022	400	452	0.000%
TRS AU/GMG 2Y 01/19/2022	7,688	6,949	0.003%
TRS NL/ADYEN 2Y 01/19/2022	79	(5,929)	(0.003%)
TRS JP/7936 2Y 01/19/2022	3,000	(3,902)	(0.002%)
TRS VLO 2Y 01/20/2022	(1,385)	14,169	0.007%
TRS SPGI 2Y 01/20/2022	(801)	(1,105)	(0.001%)
TRS HK/6823 2Y 01/19/2022	30,000	(435)	0.000%
TRS CTSH 2Y 01/20/2022	602	(692)	0.000%
TRS OPRT 2Y 01/20/2022	1,000	(1,700)	(0.001%)
TRS SPY 2Y 01/20/2022	(3,568)	285	0.000%
TRS LNT 2Y 01/20/2022	(97)	(142)	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(28)	(2,803)	(0.001%)
TRS FR/FP 2Y 01/19/2022	3,540	(6,289)	(0.003%)
TRS CHRW 2Y 01/20/2022	(1,052)	1,883	0.001%
TRS JP/8803 2Y 01/19/2022	2,000	361	0.000%
TRS WDAY 2Y 01/20/2022	160	(1,032)	(0.001%)
TRS CH/ALC 2Y 01/19/2022	317	892	0.000%
TRS FDY 2Y 01/20/2022	196	3,363	0.002%
TRS GOOGL 2Y 01/20/2022	50	404	0.000%
TRS CA/ERO 2Y 01/19/2022	1,400	(1,164)	(0.001%)
TRS JP/6367 2Y 01/19/2022	(500)	813	0.000%
TRS COP 2Y 01/20/2022	1,137	(5,901)	(0.003%)
TRS NL/NN 2Y 01/19/2022	(2,943)	(2,698)	(0.001%)
TRS XRT 2Y 01/20/2022	(500)	2,110	0.001%
TRS QQEW 2Y 01/20/2022	(900)	(1,258)	(0.001%)
TRS NLOK 2Y 01/20/2022	4,710	(1,460)	(0.001%)
TRS APD 2Y 01/20/2022	546	4,575	0.002%
TRS IQV 2Y 01/20/2022	(916)	(2,281)	(0.001%)
TRS GB/LSEG 2Y 01/19/2022	129	(1,103)	(0.001%)
TRS MXIM 2Y 01/20/2022	1,107	2,723	0.001%
TRS ABTX 2Y 01/20/2022	500	431	0.000%
TRS EQR 2Y 01/20/2022	600	(2,058)	(0.001%)
TRS MTD 2Y 01/20/2022	(134)	(7,700)	(0.004%)
TRS VTR 2Y 01/20/2022	(1,209)	4,111	0.002%
TRS FXI 2Y 01/20/2022	(3,200)	4,320	0.002%
TRS MCHP 2Y 01/20/2022	271	1,534	0.001%
TRS IPHI 2Y 01/20/2022	(4,003)	(15,952)	(0.008%)
TRS ELS 2Y 01/20/2022	284	(151)	0.000%
TRS AABA 2Y 01/20/2022	8,000	(41,200)	(0.020%)
TRS LFUS 2Y 01/20/2022	47	(468)	0.000%
TRS JP/1824 2Y 01/19/2022	600	(228)	0.000%
TRS XOM 2Y 01/20/2022	(1,379)	6,288	0.003%

TRS JP/1824 2Y 01/19/2022	1,000	(379)	0.000%
TRS GB/WTB 2Y 01/19/2022	440	(224)	0.000%
TRS GB/BATS 2Y 01/19/2022	(6,777)	80	0.000%
TRS GB/PLP 2Y 01/19/2022	2,000	(110)	0.000%
TRS CN/1157 2Y 01/19/2022	(48,800)	502	0.000%
TRS SE/TRELB 2Y 01/19/2022	8,228	2,073	0.001%
TRS VRTX 2Y 01/20/2022	212	(1,009)	0.000%
TRS LLY 2Y 01/20/2022	842	(1,970)	(0.001%)
TRS IBM 2Y 01/20/2022	(181)	(847)	0.000%
TRS GB/ANTO 2Y 01/19/2022	(8,501)	5,612	0.003%
TRS ATO 2Y 01/20/2022	500	2,830	0.001%
TRS GB/GRG 2Y 01/19/2022	429	201	0.000%
TRS AZN 2Y 01/20/2022	(1,593)	(1,513)	(0.001%)
TRS CP 2Y 01/20/2022	(630)	(10,077)	(0.005%)
TRS XYL 2Y 01/20/2022	(982)	(1,100)	(0.001%)
TRS C 2Y 01/20/2022	(949)	1,395	0.001%
TRS LNT 2Y 01/20/2022	(20)	(29)	0.000%
TRS LYV 2Y 01/20/2022	104	(573)	0.000%
TRS JP/1475 2Y 01/19/2022	(31,713)	(1,146)	(0.001%)
TRS AU/WBC 2Y 01/19/2022	9,078	(1,172)	(0.001%)
TRS FDX 2Y 01/20/2022	505	8,666	0.004%
TRS CA/NA 2Y 01/19/2022	2,712	(4,597)	(0.002%)
TRS GB/CRN 2Y 01/19/2022	94,874	(4,578)	(0.002%)
TRS PFE 2Y 01/20/2022	(383)	(314)	0.000%
TRS ROST 2Y 01/20/2022	716	(3,838)	(0.002%)
TRS ES/SAN 2Y 01/19/2022	(15,668)	625	0.000%
TRS CA/RV 2Y 01/19/2022	(17)	1	0.000%
TRS SE/ASSAB 2Y 01/19/2022	259	415	0.000%
TRS NL/INGA 2Y 01/19/2022	5,175	2,294	0.001%
TRS DE/IFX 2Y 01/19/2022	524	1,043	0.001%
TRS JP/8113 2Y 01/19/2022	(5,600)	(5,715)	(0.003%)
TRS CPT 2Y 01/20/2022	167	(63)	0.000%
TRS LH 2Y 01/20/2022	(36)	(544)	0.000%
TRS JP/3382 2Y 01/19/2022	3,900	951	0.000%
TRS JP/6877 2Y 01/19/2022	1,200	(1,030)	(0.001%)
TRS UDR 2Y 01/20/2022	(870)	1,514	0.001%
TRS CCJ 2Y 01/20/2022	(8,700)	17,487	0.008%
TRS MCK 2Y 01/20/2022	259	1,598	0.001%
TRS LNT 2Y 01/20/2022	(14)	(21)	0.000%
TRS AJRD 2Y 01/20/2022	1,763	(610)	0.000%
TRS FI/STERV 2Y 01/19/2022	8,326	(2,978)	(0.001%)
TRS DEI 2Y 01/20/2022	585	(1,258)	(0.001%)
TRS CA/CM 2Y 01/19/2022	(1,866)	5,849	0.003%
TRS IT 2Y 01/20/2022	(529)	1,677	0.001%
TRS JP/6113 2Y 01/19/2022	10,400	(12,210)	(0.006%)
TRS GB/TRN 2Y 01/19/2022	10,000	(5,859)	(0.003%)
TRS LNT 2Y 01/20/2022	(50)	(73)	0.000%
TRS WBA 2Y 01/20/2022	(1,312)	197	0.000%
TRS GB/BOO 2Y 01/19/2022	11,157	2,307	0.001%
TRS LNT 2Y 01/20/2022	(40)	(59)	0.000%
TRS HFC 2Y 01/20/2022	(3,500)	16,625	0.008%
TRS AEP 2Y 01/20/2022	300	726	0.000%
TRS CH/CFRAO 2Y 01/19/2022	882	9	0.000%
TRS ES/CLNX 2Y 01/19/2022	774	4,057	0.002%
TRS TUP 2Y 01/20/2022	(521)	656	0.000%
TRS HLXA 2Y 01/20/2022	2,000	(530)	0.000%
TRS HLXA 2Y 01/20/2022	400	(106)	0.000%
TRS EMN 2Y 01/20/2022	(583)	1,918	0.001%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	64,250	(2,513)	(0.001%)
TRS JP/6098 2Y 01/19/2022	1,600	3,786	0.002%
TRS CA/FM 2Y 01/19/2022	(1,200)	3,848	0.002%
TRS DLR 2Y 01/20/2022	(541)	(3,122)	(0.002%)
TRS LUMN 2Y 01/20/2022	(3,500)	2,940	0.001%
TRS JBHT 2Y 01/20/2022	649	4,290	0.002%
TRS CH/GEBN 2Y 01/19/2022	(15)	(384)	0.000%
TRS GB/TRN 2Y 01/19/2022	6,400	(3,750)	(0.002%)
TRS PFE 2Y 01/20/2022	(2,065)	(1,229)	(0.001%)
TRS CFG 2Y 01/20/2022	762	(602)	0.000%
TRS FELE 2Y 01/20/2022	(600)	96	0.000%
TRS GB/UTG 2Y 01/19/2022	18,281	(129)	0.000%
TRS IT/TIT 2Y 01/19/2022	(68,479)	(883)	0.000%
TRS AEE 2Y 01/20/2022	229	582	0.000%
TRS FR/DIM 2Y 01/19/2022	300	7,177	0.003%
TRS CMG 2Y 01/20/2022	74	(4,794)	(0.002%)
TRS GB/TRN 2Y 01/19/2022	8,200	(4,804)	(0.002%)
TRS CA/SU 2Y 01/19/2022	(5,398)	11,812	0.006%
TRS XYL 2Y 01/20/2022	(2,010)	(2,251)	(0.001%)
TRS AMT 2Y 01/20/2022	213	4,381	0.002%
TRS AU/NCM 2Y 01/19/2022	(3,284)	(150)	0.000%
TRS BLK 2Y 01/20/2022	(224)	(7,829)	(0.004%)
TRS GB/ISF 2Y 01/19/2022	(40,970)	1,017	0.000%
TRS GB/BOO 2Y 01/19/2022	9,000	1,861	0.001%
TRS IBM 2Y 01/20/2022	(943)	(4,413)	(0.002%)
TRS MLAC 2Y 01/20/2022	6,500	(65)	0.000%
TRS GLW 2Y 01/20/2022	(2,993)	(5,747)	(0.003%)
TRS IPG 2Y 01/20/2022	(6,879)	413	0.000%
TRS FELE 2Y 01/20/2022	(1,000)	160	0.000%
TRS FR/MC 2Y 01/19/2022	(155)	(1,800)	(0.001%)
TRS GTLS 2Y 01/20/2022	360	(8,258)	(0.004%)
TRS FR/BNP 2Y 01/19/2022	1,025	60	0.000%
TRS GB/SLA 2Y 01/19/2022	(9,651)	(838)	0.000%
TRS AU/CPUR 04/28/2021	1,364	1,574	0.001%
TRS HIG 2Y 01/20/2022	982	(1,274)	(0.001%)
TRS ABTX 2Y 01/20/2022	1,000	(1,919)	(0.001%)
TRS ADM 2Y 01/20/2022	(2,000)	2,600	0.001%
TRS PFE 2Y 01/20/2022	(1,100)	(902)	0.000%
TRS MSCI 2Y 01/20/2022	(464)	125	0.000%
TRS FISV 2Y 01/20/2022	926	(3,233)	(0.002%)
TRS NL/INGA 2Y 01/19/2022	3,615	1,602	0.001%
TRS LNT 2Y 01/20/2022	(103)	(151)	0.000%

TRS JP/6113 2Y 01/19/2022	10,500	(12,328)	(0.006%)
TRS FR/EO 2Y 01/19/2022	372	(105)	0.000%
TRS LH 2Y 01/20/2022	(200)	(3,020)	(0.001%)
TRS GB/FERG 2Y 01/19/2022	(408)	2,036	0.001%
TRS CSCO 2Y 01/20/2022	1,155	2,657	0.001%
TRS JP/8801 2Y 01/19/2022	600	(257)	0.000%
TRS TRQ 2Y 01/20/2022	(1,400)	1,671	0.001%
TRS MX/ALFAA 2Y 01/19/2022	13,000	(286)	0.000%
TRS JP/6113 2Y 01/19/2022	5,400	(6,340)	(0.003%)
TRS OPRT 2Y 01/20/2022	2,000	(3,400)	(0.002%)
TRS TRQ 2Y 01/20/2022	(4,600)	1,886	0.001%
TRS IWM 2Y 01/20/2022	(1,200)	16,176	0.008%
TRS MSFT 2Y 01/20/2022	874	839	0.000%
TRS DE/BNR 2Y 01/19/2022	(6,431)	(25,491)	(0.012%)
TRS V 2Y 01/20/2022	300	(3,462)	(0.002%)
TRS JP/1824 2Y 01/19/2022	400	(152)	0.000%
TRS FISV 2Y 01/20/2022	589	(2,276)	(0.001%)
TRS ADM 2Y 01/20/2022	(154)	200	0.000%
TRS EQR 2Y 01/20/2022	1,000	(3,430)	(0.002%)
TRS ITW 2Y 01/20/2022	(486)	(880)	0.000%
TRS ZBH 2Y 01/20/2022	(627)	872	0.000%
TRS ELS 2Y 01/20/2022	2,604	(1,380)	(0.001%)
TRS HIG 2Y 01/20/2022	1,850	17,187	0.008%
TRS GB/SLA 2Y 01/19/2022	(17,664)	(1,534)	(0.001%)
TRS PNC 2Y 01/20/2022	826	(2,577)	(0.001%)
TRS V 2Y 01/20/2022	370	(4,270)	(0.002%)
PLN IRS 10/29/2030 PAY FIX	(3,700,000)	76,231	0.037%
TRS BMY 2Y 01/20/2022	(3,797)	(6,607)	(0.003%)
TRS GB/WTB 2Y 01/19/2022	1,468	(749)	0.000%
TRS TW 2Y 01/20/2022	511	(434)	0.000%
TRS GB/SSPG 2Y 01/19/2022	18,145	5,353	0.003%
TRS JP/8801 2Y 01/19/2022	2,500	(1,072)	(0.001%)
TRS INFO 2Y 01/20/2022	3,983	1,753	0.001%
TRS JP/8830 2Y 01/19/2022	(2,900)	(367)	0.000%
TRS DGX 2Y 01/20/2022	(300)	(1,494)	(0.001%)
TRS CH/CFR 2Y 01/19/2022	449	304	0.000%
TRS IBM 2Y 01/20/2022	(800)	(3,744)	(0.002%)
TRS GB/DLN 2Y 01/19/2022	100	(99)	0.000%
TRS SE/ERICB 2Y 01/19/2022	9,314	(213)	0.000%
TRS IPG 2Y 01/20/2022	(820)	49	0.000%
TRS DE/MRK 2Y 01/19/2022	1,870	25,986	0.013%
TRS OTIS 2Y 01/20/2022	946	1,741	0.001%
TRS LNT 2Y 01/20/2022	(48)	(70)	0.000%
TRS PNC 2Y 01/20/2022	173	(540)	0.000%
TRS GB/TRN 2Y 01/19/2022	3,143	(1,842)	(0.001%)
TRS ASND 2Y 01/20/2022	200	(3,624)	(0.002%)
TRS FLT 2Y 01/20/2022	200	(2,804)	(0.001%)
TRS GB/GPOR 2Y 01/19/2022	2,895	(72)	0.000%
TRS JP/6273 2Y 01/19/2022	(300)	(4,985)	(0.002%)
TRS FDX 2Y 01/20/2022	136	2,334	0.001%
TRS DE/HFG 2Y 01/19/2022	(750)	132	0.000%
TRS APH 2Y 01/20/2022	600	72	0.000%
TRS VRSN 2Y 01/20/2022	185	1,552	0.001%
TRS WDAY 2Y 01/20/2022	9	(58)	0.000%
TRS PNR 2Y 01/20/2022	(2,854)	(3,539)	(0.002%)
TRS GB/WTB 2Y 01/19/2022	2,063	(1,052)	(0.001%)
TRS PYPL 2Y 01/20/2022	(3,196)	27,067	0.013%
TRS EPAM 2Y 01/20/2022	983	23,710	0.012%
TRS AT/BG 2Y 01/19/2022	432	324	0.000%
TRS BAC 2Y 01/20/2022	427	401	0.000%
TRS AT/BG 2Y 01/19/2022	1,643	1,233	0.001%
TRS LYV 2Y 01/20/2022	2,700	(14,877)	(0.007%)
TRS HK/1910 2Y 01/19/2022	12,000	(648)	0.000%
TRS GB/TRK 2Y 01/19/2022	(2,992)	(10,724)	(0.005%)
TRS EMN 2Y 01/20/2022	(1,112)	3,658	0.002%
TRS IBM 2Y 01/20/2022	(330)	(1,544)	(0.001%)
TRS ES/AMS 2Y 01/19/2022	1,528	(2,580)	(0.001%)
TRS SRE 2Y 01/20/2022	904	524	0.000%
TRS CA/CNQ 2Y 01/19/2022	(4,219)	5,304	0.003%
TRS GB/GPOR 2Y 01/19/2022	4,459	(111)	0.000%
TRS HK/1999 2Y 01/19/2022	(43,600)	132	0.000%
TRS JP/3382 2Y 01/19/2022	100	24	0.000%
TRS CLGX 2Y 01/20/2022	(1,500)	120	0.000%
TRS JNJ 2Y 01/20/2022	(337)	(1,324)	(0.001%)
TRS GB/DLN 2Y 01/19/2022	2,200	(2,184)	(0.001%)
TRS ES/CLNX 2Y 01/19/2022	2,623	13,750	0.007%
TRS JP/7205 2Y 01/19/2022	2,800	(1,897)	(0.001%)
TRS AEP 2Y 01/20/2022	300	726	0.000%
TRS ALK 2Y 01/20/2022	343	(950)	0.000%
TRS LNT 2Y 01/20/2022	(14)	(21)	0.000%
TRS CORN 2Y 01/20/2022	(1,300)	(468)	0.000%
TRS XOM 2Y 01/20/2022	(1,428)	6,512	0.003%
TRS TXN 2Y 01/20/2022	1,112	15,657	0.008%
TRS EXPD 2Y 01/20/2022	(1,460)	(7,373)	(0.004%)
TRS CFG 2Y 01/20/2022	762	(602)	0.000%
TRS VZ 2Y 01/20/2022	(900)	(2,259)	(0.001%)
TRS SE/SWMA 2Y 01/19/2022	809	3,242	0.002%
TRS JNJ 2Y 01/20/2022	(408)	(1,603)	(0.001%)
TRS BAC 2Y 01/20/2022	3,519	3,308	0.002%
TRS LNT 2Y 01/20/2022	(108)	(158)	0.000%
TRS CORN 2Y 01/20/2022	(1,266)	(456)	0.000%
TRS BDX 2Y 01/20/2022	114	272	0.000%
TRS ATO 2Y 01/20/2022	98	555	0.000%
TRS SG/CD 2Y 01/20/2022	52,100	387	0.000%
TRS CBTX 2Y 01/20/2022	1,400	(536)	0.000%
USD ZCIS 7/29/25 REC CPI	2,500,000	145,890	0.071%
TRS WELL 2Y 01/20/2022	3,500	(10,220)	(0.005%)
TRS AU/BHP 2Y 01/19/2022	4,457	(8,734)	(0.004%)
TRS IP 2Y 01/20/2022	3,215	1,993	0.001%
TRS SE/ALFA 2Y 01/19/2022	9,210	(9,702)	(0.005%)

TRS HFC 2Y 01/20/2022	(1,812)	8,607	0.004%
TRS IR 2Y 01/20/2022	1,000	(1,550)	(0.001%)
TRS GBIO 2Y 01/20/2022	1,000	(6,660)	(0.003%)
TRS SPY 2Y 01/20/2022	(1,688)	135	0.000%
TRS GE 2Y 01/20/2022	1,600	(352)	0.000%
TRS BE/GBLB 2Y 01/19/2022	1,514	852	0.000%
TRS VRSN 2Y 01/20/2022	479	4,019	0.002%
TRS JP/4091 2Y 01/19/2022	10,100	365	0.000%
TRS JP/8803 2Y 01/19/2022	500	90	0.000%
TRS MAA 2Y 01/20/2022	(753)	467	0.000%
TRS CA/FM 2Y 01/19/2022	(5,372)	17,227	0.008%
TRS AON 2Y 01/20/2022	(891)	(4,108)	(0.002%)
TRS AU/DXS 2Y 01/19/2022	(22,347)	(6,959)	(0.003%)
TRS JP/3038 2Y 01/19/2022	(2,400)	1,409	0.001%
TRS STXB 2Y 01/20/2022	900	71	0.000%
TRS HPQ 2Y 01/20/2022	(13,787)	(25,973)	(0.013%)
TRS PT/EDP 2Y 01/19/2022	22,307	3,008	0.001%
TRS CA/NA 2Y 01/19/2022	2,610	(4,424)	(0.002%)
TRS GB/SLA 2Y 01/19/2022	(18,755)	(1,629)	(0.001%)
TRS ALLE 2Y 01/20/2022	(816)	(6,112)	(0.003%)
TRS XRT 2Y 01/20/2022	(165)	696	0.000%
TRS GB/NETW 2Y 01/19/2022	23,770	(4,401)	(0.002%)
TRS PNC 2Y 01/20/2022	577	(1,800)	(0.001%)
TRS JP/8801 2Y 01/19/2022	2,500	(1,072)	(0.001%)
TRS GB/DLG 2Y 01/19/2022	19,123	606	0.000%
TRS CH/KNIN 2Y 01/19/2022	(458)	(8,674)	(0.004%)
TRS GB/DLN 2Y 01/19/2022	300	(298)	0.000%
TRS QQEW 2Y 01/20/2022	(2,600)	494	0.000%
TRS GB/AV/ 2Y 01/19/2022	129,858	30,613	0.015%
TRS JP/8035 2Y 01/19/2022	300	14,170	0.007%
TRS OUT 2Y 01/20/2022	1,600	(4,240)	(0.002%)
TRS LNT 2Y 01/20/2022	(21)	(31)	0.000%
TRS JP/6877 2Y 01/19/2022	3,300	(2,831)	(0.001%)
TRS PAYC 2Y 01/20/2022	(56)	1,332	0.001%
TRS VZ 2Y 01/20/2022	(841)	(2,111)	(0.001%)
TRS GB/EXPN 2Y 01/19/2022	13,482	12,267	0.006%
TRS INFO 2Y 01/20/2022	2,300	1,012	0.000%
TRS PMVC 2Y 01/20/2022	6,500	(1,235)	(0.001%)
TRS SMH 2Y 01/20/2022	(179)	(1,375)	(0.001%)
TRS C 2Y 01/20/2022	(813)	1,195	0.001%
TRS AU/XRO 2Y 01/19/2022	1,519	9,894	0.005%
TRS HLXA 2Y 01/20/2022	3,100	(822)	0.000%
TRS DPZ 2Y 01/20/2022	155	747	0.000%
TRS GB/BRBY 2Y 01/19/2022	673	(1,981)	(0.001%)
TRS AMD 2Y 01/20/2022	1,129	(4,516)	(0.002%)
TRS CH/SGSN 2Y 01/19/2022	(39)	2,269	0.001%
TRS JP/8113 2Y 01/19/2022	(16,300)	(16,635)	(0.008%)
TRS SE/ASSAB 2Y 01/19/2022	190	305	0.000%
TRS GB/PLP 2Y 01/19/2022	1,097	(61)	0.000%
TRS JP/6460 2Y 01/19/2022	5,100	(1,336)	(0.001%)
TRS PT/GALP 2Y 01/19/2022	13,094	(10,902)	(0.005%)
TRS OUT 2Y 01/20/2022	1,982	265	0.000%
TRS DK/AMBUB 2Y 01/19/2022	(3,378)	(11,023)	(0.005%)
TRS PAYC 2Y 01/20/2022	(185)	4,399	0.002%
TRS HBAN 2Y 01/20/2022	14,495	(11,306)	(0.005%)
TRS CH/UBSG 2Y 01/19/2022	(17,173)	(8,449)	(0.004%)
TRS SOYB 2Y 01/20/2022	(3,000)	(870)	0.000%
TRS CND 2Y 01/20/2022	6,500	(650)	0.000%
TRS PTIC 2Y 01/20/2022	3,100	(434)	0.000%
TRS FDX 2Y 01/20/2022	99	1,699	0.001%
TRS DE/RWE 2Y 01/19/2022	(3,066)	(2,625)	(0.001%)
TRS FR/FP 2Y 01/19/2022	1,566	1,240	0.001%
TRS GOOGL 2Y 01/20/2022	11	89	0.000%
TRS HPE 2Y 01/20/2022	(1,811)	561	0.000%
TRS TCEHY 2Y 01/20/2022	(6,242)	17,602	0.009%
TRS SE/NDA 2Y 01/19/2022	(7,366)	(745)	0.000%
TRS JP/1824 2Y 01/19/2022	300	(114)	0.000%
TRS FUN 2Y 01/20/2022	900	111	0.000%
TRS JP/8804 2Y 01/19/2022	1,200	(87)	0.000%
TRS ALK 2Y 01/20/2022	500	(1,385)	(0.001%)
TRS JP/6367 2Y 01/19/2022	(600)	975	0.000%
TRS SE/KINVB 2Y 01/19/2022	(2,781)	(5,334)	(0.003%)
TRS WDAY 2Y 01/20/2022	11	(71)	0.000%
TRS HK/1910 2Y 01/19/2022	45,000	(2,431)	(0.001%)
TRS COP 2Y 01/20/2022	9,620	(49,928)	(0.024%)
TRS MA 2Y 01/20/2022	380	(9,770)	(0.005%)
TRS CCI 2Y 01/20/2022	(747)	(7,911)	(0.004%)
TRS IPHI 2Y 01/20/2022	(320)	(4,131)	(0.002%)
TRS FBHS 2Y 01/20/2022	(524)	(2,741)	(0.001%)
TRS DE/SBS 2Y 01/19/2022	(238)	279	0.000%
TRS JP/2503 2Y 01/19/2022	15,900	(1,436)	(0.001%)
TRS DE/IFX 2Y 01/19/2022	1,551	3,692	0.002%
TRS GB/GRG 2Y 01/19/2022	1,500	703	0.000%
TRS LCAP 2Y 01/20/2022	3,200	32	0.000%
TRS CA/FM 2Y 01/19/2022	(1,900)	6,093	0.003%
TRS TRNO 2Y 01/20/2022	500	(270)	0.000%
TRS BPOP 2Y 01/20/2022	338	(1,082)	(0.001%)
TRS CTVA 2Y 01/20/2022	(2,805)	589	0.000%
TRS CNSH1CNSH/603056 2Y 01/20/2022	21,500	187	0.000%
TRS BE/GBLB 2Y 01/19/2022	1,298	731	0.000%
TRS DPZ 2Y 01/20/2022	101	487	0.000%
TRS IBM 2Y 01/20/2022	(300)	(1,404)	(0.001%)
TRS BAC 2Y 01/20/2022	1,534	1,442	0.001%
TRS LNT 2Y 01/20/2022	(27)	(40)	0.000%
TRS CTSH 2Y 01/20/2022	1,608	(1,849)	(0.001%)
TRS JP/9143 2Y 01/19/2022	(3,600)	(3,056)	(0.001%)
TRS AEE 2Y 01/20/2022	1,492	3,790	0.002%
TRS FITB 2Y 01/20/2022	1,500	(1,455)	(0.001%)
TRS GE 2Y 01/20/2022	5,060	(1,113)	(0.001%)
TRS ANSS 2Y 01/20/2022	(394)	(5,457)	(0.003%)

TRS DE/ALV 2Y 01/19/2022	(294)	(1,276)	(0.001%)
TRS EXPD 2Y 01/20/2022	(4,359)	(22,013)	(0.011%)
TRS HD 2Y 01/20/2022	203	5,422	0.003%
TRS JP/7205 2Y 01/19/2022	4,200	(2,845)	(0.001%)
TRS CFG 2Y 01/20/2022	762	(602)	0.000%
TRS RTX 2Y 01/20/2022	(1,233)	2,836	0.001%
TRS IWM 2Y 01/20/2022	(176)	2,372	0.001%
TRS GB/PSON 2Y 01/19/2022	9,249	(3,902)	(0.002%)
TRS GB/DLN 2Y 01/19/2022	487	(483)	0.000%
TRS GB/TRN 2Y 01/19/2022	1,027	(602)	0.000%
TRS JP/6383 2Y 01/19/2022	(1,900)	(9,095)	(0.004%)
TRS ECL 2Y 01/20/2022	(425)	553	0.000%
TRS FITB 2Y 01/20/2022	6,400	(6,208)	(0.003%)
TRS JP/1824 2Y 01/19/2022	800	(303)	0.000%
TRS QQEW 2Y 01/20/2022	(2,100)	399	0.000%
TRS TUP 2Y 01/20/2022	(1,000)	1,260	0.001%
TRS JP/7205 2Y 01/19/2022	14,600	(9,889)	(0.005%)
TRS JP/7936 2Y 01/19/2022	2,100	(2,731)	(0.001%)
TRS CEF 2Y 01/20/2022	452	(298)	0.000%
TRS AEE 2Y 01/20/2022	300	762	0.000%
TRS CBTX 2Y 01/20/2022	700	(110)	0.000%
TRS FR/AIR 2Y 01/19/2022	850	(3,449)	(0.002%)
TRS EQR 2Y 01/20/2022	261	(895)	0.000%
TRS JPM 2Y 01/20/2022	(473)	1,485	0.001%
TRS JP/2427 2Y 01/19/2022	8,400	(5,155)	(0.003%)
TRS GB/BYG 2Y 01/19/2022	4,643	3,969	0.002%
TRS FR/DSY 2Y 01/19/2022	(341)	(3,259)	(0.002%)
TRS QQQ 2Y 01/20/2022	(900)	(270)	0.000%
TRS IT/TIT 2Y 01/19/2022	(107,170)	(1,382)	(0.001%)
TRS CH/UBSG 2Y 01/19/2022	(3,363)	(1,655)	(0.001%)
TRS GB/SLA 2Y 01/19/2022	(14,968)	(1,300)	(0.001%)
TRS DE/SAP 2Y 01/19/2022	(817)	(1,686)	(0.001%)
TRS CNSH1CNSH/603056 2Y 01/20/2022	10,000	87	0.000%
TRS DCI 2Y 01/20/2022	(143)	503	0.000%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	12,200	(477)	0.000%
TRS JP/6971 2Y 01/19/2022	(1,900)	9,112	0.004%
TRS CA/SLF 2Y 01/19/2022	5,954	(3,174)	(0.002%)
TRS CTAQ 2Y 01/20/2022	6,500	(1,300)	(0.001%)
TRS HK/1910 2Y 01/19/2022	39,900	(2,156)	(0.001%)
TRS CSTM 2Y 01/20/2022	7,848	(16,167)	(0.008%)
TRS GB/AV/ 2Y 01/19/2022	3,750	884	0.000%
TRS OPRT 2Y 01/20/2022	9,000	(15,300)	(0.007%)
TRS WFC 2Y 01/20/2022	3,052	(1,923)	(0.001%)
TRS CH/CFRAO 2Y 01/19/2022	3,260	34	0.000%
TRS ELS 2Y 01/20/2022	996	(528)	0.000%
TRS JP/5713 2Y 01/19/2022	5,700	(875)	0.000%
CNY IRS 02/19/2026 REC FIX	23,000,000	30,804	0.015%
TRS AON 2Y 01/20/2022	(2,340)	(10,787)	(0.005%)
TRS QQEW 2Y 01/20/2022	(860)	272	0.000%
TRS AEE 2Y 01/20/2022	57	145	0.000%
TRS CH/UBSG 2Y 01/19/2022	(6,189)	(3,045)	(0.001%)
TRS EQD 2Y 01/20/2022	6,500	(1,040)	(0.001%)
TRS LYV 2Y 01/20/2022	246	(1,355)	(0.001%)
TRS SPY 2Y 01/20/2022	(2,425)	194	0.000%
TRS ALLE 2Y 01/20/2022	(747)	(5,595)	(0.003%)
TRS TRNO 2Y 01/20/2022	299	(161)	0.000%
TRS DK/NOVOB 2Y 01/19/2022	(3,938)	6,886	0.003%
TRS SE/ASSAB 2Y 01/19/2022	1,609	2,579	0.001%
TRS VZ 2Y 01/20/2022	(574)	(1,441)	(0.001%)
TRS BE/UJI 2Y 01/19/2022	1,114	(274)	0.000%
TRS CA/WDO 2Y 01/19/2022	5,400	516	0.000%
TRS DK/COLOB 2Y 01/19/2022	632	2,192	0.001%
TRS NVR 2Y 01/20/2022	18	732	0.000%
TRS LOW 2Y 01/20/2022	(958)	(15,309)	(0.007%)
TRS DE 2Y 01/20/2022	(2,591)	(23,648)	(0.011%)
TRS QQEW 2Y 01/20/2022	(900)	171	0.000%
TRS DOW 2Y 01/20/2022	(3,299)	(3,431)	(0.002%)
TRS CH/PGHN 2Y 01/19/2022	34	3,328	0.002%
TRS DE/IFX 2Y 01/19/2022	399	950	0.000%
TRS DE/SRT3 2Y 01/19/2022	100	2,627	0.001%
TRS CPT 2Y 01/20/2022	700	(266)	0.000%
TRS DE/HNR1 2Y 01/19/2022	(512)	(2,522)	(0.001%)
TRS JP/8801 2Y 01/19/2022	2,600	(1,115)	(0.001%)
TRS SOYB 2Y 01/20/2022	(1,000)	(290)	0.000%
TRS EPAM 2Y 01/20/2022	166	4,004	0.002%
TRS HK/1999 2Y 01/19/2022	(44,800)	(6,108)	(0.003%)
TRS JP/4503 2Y 01/19/2022	6,500	(7,338)	(0.004%)
TRS LYV 2Y 01/20/2022	164	(904)	0.000%
TRS DE/SX5EEX 2Y 01/19/2022	(15,312)	(12,720)	(0.006%)
TRS SE/SWMA 2Y 01/19/2022	3,148	12,616	0.006%
TRS DK/CHR 2Y 01/19/2022	1,806	5,239	0.003%
TRS JP/6113 2Y 01/19/2022	5,600	(6,575)	(0.003%)
TRS BDX 2Y 01/20/2022	114	272	0.000%
TRS FNV 2Y 01/20/2022	500	1,315	0.001%
TRS JP/7203 2Y 01/19/2022	200	499	0.000%
TRS GB/CRH 2Y 01/19/2022	(4,607)	2,795	0.001%
TRS JP/2802 2Y 01/19/2022	(3,500)	1,249	0.001%
TRS SE/ALFA 2Y 01/19/2022	5,529	(5,824)	(0.003%)
TRS BPOP 2Y 01/20/2022	500	(1,600)	(0.001%)
TRS JP/7203 2Y 01/19/2022	1,200	2,991	0.001%
TRS WDAY 2Y 01/20/2022	191	(1,232)	(0.001%)
TRS SOHU 2Y 01/20/2022	2,100	(3,822)	(0.002%)
TRS GB/AUTO 2Y 01/19/2022	13,164	(1,561)	(0.001%)
CNY IRS 11/13/2025 REC FIX	12,000,000	3,202	0.002%
TRS SE/NDA 2Y 01/19/2022	(11,539)	(3,858)	(0.002%)
TRS CSTM 2Y 01/20/2022	4,500	(9,270)	(0.005%)
TRS ETR 2Y 01/20/2022	1,413	1,893	0.001%
TRS MUDES 2Y 01/20/2022	10,050	(3,216)	(0.002%)
TRS JP/4911 2Y 01/19/2022	200	(1,199)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(2,877)	9,226	0.004%

TRS BAC 2Y 01/20/2022	7,794	7,326	0.004%
TRS PFE 2Y 01/20/2022	(1,423)	(1,167)	(0.001%)
TRS CEF 2Y 01/20/2022	1,500	(990)	0.000%
TRS FUN 2Y 01/20/2022	91	(227)	0.000%
TRS SPY 2Y 01/20/2022	(221)	(455)	0.000%
TRS EEM 2Y 01/20/2022	(1,600)	1,248	0.001%
TRS PKG 2Y 01/20/2022	1,055	(274)	0.000%
TRS KLAC 2Y 01/20/2022	(236)	(7,420)	(0.004%)
TRS CEF 2Y 01/20/2022	1,000	(660)	0.000%
TRS CSTM 2Y 01/20/2022	4,700	(9,682)	(0.005%)
TRS FI/STERV 2Y 01/19/2022	3,387	(1,211)	(0.001%)
TRS CND 2Y 01/20/2022	6,500	(650)	0.000%
TRS JP/3141 2Y 01/19/2022	(1,100)	944	0.000%
TRS PFE 2Y 01/20/2022	(3,000)	(2,460)	(0.001%)
TRS LNT 2Y 01/20/2022	(199)	(292)	0.000%
TRS HSY 2Y 01/20/2022	(815)	(3,945)	(0.002%)
TRS NEM 2Y 01/20/2022	(1,116)	1,283	0.001%
TRS IR 2Y 01/20/2022	600	(930)	0.000%
TRS IRTC 2Y 01/20/2022	55	(319)	0.000%
TRS MCHP 2Y 01/20/2022	330	1,868	0.001%
TRS DTE 2Y 01/20/2022	1,119	2,395	0.001%
TRS GB/DLN 2Y 01/19/2022	5,672	(5,630)	(0.003%)
TRS OTIS 2Y 01/20/2022	816	1,501	0.001%
TRS GB/GRG 2Y 01/19/2022	4,500	2,109	0.001%
TRS FXI 2Y 01/20/2022	(423)	571	0.000%
TRS DE/IFX 2Y 01/19/2022	1,321	3,145	0.002%
TRS SRRK 2Y 01/20/2022	2,300	(39,928)	(0.019%)
TRS HK/175 2Y 01/19/2022	(16,000)	7,142	0.003%
TRS CNSH1CNSH/603056 2Y 01/20/2022	55,000	479	0.000%
TRS CSCO 2Y 01/20/2022	5,087	11,700	0.006%
TRS PT/EDP 2Y 01/19/2022	7,259	979	0.000%
TRS DWIN 2Y 01/20/2022	6,500	(910)	0.000%
TRS WEC 2Y 01/20/2022	294	1,376	0.001%
TRS JP/3141 2Y 01/19/2022	(2,400)	2,059	0.001%
TRS ALK 2Y 01/20/2022	1,700	(4,709)	(0.002%)
TRS LNT 2Y 01/20/2022	(136)	(199)	0.000%
TRS VTRS 2Y 01/20/2022	(16,365)	11,456	0.006%
TRS JP/2802 2Y 01/19/2022	(3,500)	1,249	0.001%
TRS LNT 2Y 01/20/2022	(40)	(59)	0.000%
TRS AU/ALQ 2Y 01/19/2022	5,000	(836)	0.000%
TRS COF 2Y 01/20/2022	741	(3,979)	(0.002%)
TRS DGX 2Y 01/20/2022	(75)	(374)	0.000%
TRS WBA 2Y 01/20/2022	(1,191)	179	0.000%
TRS JP/8058 2Y 01/19/2022	4,000	(3,215)	(0.002%)
TRS DDMX 2Y 01/20/2022	3,200	(160)	0.000%
TRS ALXN 2Y 01/20/2022	1,240	905	0.000%
TRS FR/DSY 2Y 01/19/2022	(703)	(6,719)	(0.003%)
TRS GB/PLP 2Y 01/19/2022	1,400	(77)	0.000%
TRS DE/KGX 2Y 01/19/2022	164	1,069	0.001%
TRS HK/6823 2Y 01/19/2022	26,000	134	0.000%
TRS T 2Y 01/20/2022	(2,000)	(680)	0.000%
TRS EPAM 2Y 01/20/2022	569	13,724	0.007%
TRS SOGO 2Y 01/20/2022	(7,058)	3,811	0.002%
TRS BSN 2Y 01/20/2022	5,745	(977)	0.000%
TRS AIRC 2Y 01/20/2022	91	(240)	0.000%
TRS ES/AMS 2Y 01/19/2022	381	971	0.000%
TRS DE/VNA 2Y 01/19/2022	(105)	(167)	0.000%
TRS JP/4519 2Y 01/19/2022	(4,200)	2,428	0.001%
TRS ATVI 2Y 01/20/2022	(1,539)	(5,287)	(0.003%)
TRS AU/CPU 2Y 01/19/2022	11,995	2,733	0.001%
TRS ES/AMS 2Y 01/19/2022	1,508	(2,547)	(0.001%)
TRS ASND 2Y 01/20/2022	100	(1,812)	(0.001%)
TRS FR/SGO 2Y 01/19/2022	(1,860)	(4,253)	(0.002%)
TRS NEE 2Y 01/20/2022	233	21	0.000%
TRS XYL 2Y 01/20/2022	(415)	(465)	0.000%
TRS LRCX 2Y 01/20/2022	(251)	(14,681)	(0.007%)
TRS LLY 2Y 01/20/2022	406	1,035	0.001%
TRS AU/NCM 2Y 01/19/2022	(4,528)	(206)	0.000%
TRS CCJ 2Y 01/20/2022	(1,300)	2,613	0.001%
TRS HFC 2Y 01/20/2022	(2,368)	11,248	0.005%
TRS CA/SU 2Y 01/19/2022	(3,048)	2,291	0.001%
TRS DLTR 2Y 01/20/2022	1,047	5,403	0.003%
TRS AT/BG 2Y 01/19/2022	2,500	1,876	0.001%
TRS TEL 2Y 01/20/2022	2,043	(10,767)	(0.005%)
TRS IT/RACE 2Y 01/19/2022	1,126	19,477	0.009%
TRS RAPT 2Y 01/20/2022	900	(459)	0.000%
TRS HIG 2Y 01/20/2022	2,242	(2,852)	(0.001%)
TRS CSTM 2Y 01/20/2022	3,000	(6,180)	(0.003%)
TRS JP/7203 2Y 01/19/2022	2,600	6,481	0.003%
TRS CH/PGHN 2Y 01/19/2022	249	24,369	0.012%
TRS AEE 2Y 01/20/2022	300	762	0.000%
TRS EEM 2Y 01/20/2022	(4,800)	3,744	0.002%
TRS ADBE 2Y 01/20/2022	(254)	(7,056)	(0.003%)
TRS AT/EBS 2Y 01/19/2022	3,100	2,109	0.001%
TRS GB/ASC 2Y 01/19/2022	2,000	2,978	0.001%
TRS SE/ASSAB 2Y 01/19/2022	954	1,529	0.001%
TRS CPT 2Y 01/20/2022	400	(152)	0.000%
TRS LYV 2Y 01/20/2022	220	(1,212)	(0.001%)
TRS DE/SBS 2Y 01/19/2022	(117)	137	0.000%
TRS BKI 2Y 01/20/2022	168	(627)	0.000%
TRS KHC 2Y 01/20/2022	(1,704)	(2,505)	(0.001%)
TRS CH/ALC 2Y 01/19/2022	731	2,057	0.001%
TRS CH/CFR 2Y 01/19/2022	441	299	0.000%
TRS ZTS 2Y 01/20/2022	457	1,206	0.001%
TRS V 2Y 01/20/2022	200	(2,308)	(0.001%)
TRS DIS 2Y 01/20/2022	400	(4,896)	(0.002%)
TRS FI/KOJAMO 2Y 01/19/2022	12,027	2,539	0.001%
TRS GB/LSE 2Y 01/19/2022	400	(3,419)	(0.002%)
TRS NO/YAR 2Y 01/19/2022	(1,376)	(1,163)	(0.001%)
TRS GB/ISF 2Y 01/19/2022	(13,720)	340	0.000%

TRS FR/ETL 2Y 01/19/2022	(699)	(74)	0.000%
TRS GB/BRBY 2Y 01/19/2022	796	(1,045)	(0.001%)
TRS PT/GALP 2Y 01/19/2022	4,117	(3,428)	(0.002%)
TRS VLO 2Y 01/20/2022	(1,378)	14,097	0.007%
TRS WHR 2Y 01/20/2022	(944)	(7,014)	(0.003%)
TRS LUV 2Y 01/20/2022	399	(415)	0.000%
TRS AU/NAB 2Y 01/19/2022	8,365	(890)	0.000%
TRS NSC 2Y 01/20/2022	327	2,698	0.001%
TRS JP/7936 2Y 01/19/2022	5,700	(7,413)	(0.004%)
TRS IBM 2Y 01/20/2022	(200)	(936)	0.000%
TRS GB/COPA 2Y 01/20/2022	(2,612)	3,683	0.002%
TRS APH 2Y 01/20/2022	1,200	144	0.000%
TRS PYPL 2Y 01/20/2022	(302)	(1,198)	(0.001%)
TRS AU/ALQ 2Y 01/19/2022	2,030	(339)	0.000%
TRS DE/EVD 2Y 01/19/2022	1,964	(18,794)	(0.009%)
TRS CA/SLF 2Y 01/19/2022	1,653	(462)	0.000%
TRS VZ 2Y 01/20/2022	(155)	(389)	0.000%
TRS HFC 2Y 01/20/2022	(639)	3,035	0.001%
TRS WLTW 2Y 01/20/2022	625	4,706	0.002%
TRS DE/HNR1 2Y 01/19/2022	(925)	(4,556)	(0.002%)
TRS SOYB 2Y 01/20/2022	(3,000)	(870)	0.000%
TRS NVR 2Y 01/20/2022	13	529	0.000%
TRS VTR 2Y 01/20/2022	(2,181)	7,415	0.004%
TRS INTC 2Y 01/20/2022	(2,141)	(450)	0.000%
TRS ATO 2Y 01/20/2022	300	1,698	0.001%
TRS HPE 2Y 01/20/2022	(4,000)	1,240	0.001%
TRS STXB 2Y 01/20/2022	500	(232)	0.000%
TRS GB/ISF 2Y 01/19/2022	(18,803)	467	0.000%
TRS FR/SGO 2Y 01/19/2022	(1,222)	(2,794)	(0.001%)
TRS ECL 2Y 01/20/2022	(420)	546	0.000%
TRS CH/BAER 2Y 01/19/2022	797	2,058	0.001%
TRS DK/GN 2Y 01/19/2022	(3,183)	(12,194)	(0.006%)
TRS JP/8804 2Y 01/19/2022	4,200	(303)	0.000%
TRS COP 2Y 01/20/2022	2,176	(11,293)	(0.005%)
TRS GB/WTB 2Y 01/19/2022	2,168	(1,106)	(0.001%)
TRS JP/4091 2Y 01/19/2022	2,800	101	0.000%
TRS CA/BMO 2Y 01/19/2022	(2,234)	(247)	0.000%
TRS AMAT 2Y 01/20/2022	(1,152)	(21,565)	(0.010%)
TRS AEP 2Y 01/20/2022	250	605	0.000%
TRS GB/HL/ 2Y 01/19/2022	20,908	(2,018)	(0.001%)
TRS IT/ATL 2Y 01/19/2022	2,346	422	0.000%
TRS GB/AV/ 2Y 01/19/2022	1,000	236	0.000%
TRS BE/UMI 2Y 01/19/2022	236	(58)	0.000%
TRS SE/ERICB 2Y 01/19/2022	23,314	(534)	0.000%
TRS PAYX 2Y 01/20/2022	1,848	499	0.000%
TRS UPS 2Y 01/20/2022	88	647	0.000%
TRS NO/TEL 2Y 01/19/2022	(5,018)	411	0.000%
TRS HON 2Y 01/20/2022	482	419	0.000%
TRS EQR 2Y 01/20/2022	500	(1,715)	(0.001%)
TRS INTU 2Y 01/20/2022	280	(2,393)	(0.001%)
TRS GB/DLN 2Y 01/19/2022	550	(546)	0.000%
TRS GB/AV/ 2Y 01/19/2022	11,221	2,645	0.001%
TRS CA/ERO 2Y 01/19/2022	2,500	(6,883)	(0.003%)
TRS CFG 2Y 01/20/2022	5,734	1,438	0.001%
TRS MCHP 2Y 01/20/2022	70	396	0.000%
TRS CORN 2Y 01/20/2022	(1,600)	(576)	0.000%
TRS BAC 2Y 01/20/2022	10,184	9,573	0.005%
TRS NL/INGA 2Y 01/19/2022	10,448	4,631	0.002%
TRS HFC 2Y 01/20/2022	(1,464)	6,954	0.003%
TRS BR/RDOR3 2Y 01/20/2022	1,372	72	0.000%
TRS SE/SCAB 2Y 01/19/2022	5,184	564	0.000%
TRS UAL 2Y 01/20/2022	2,468	(8,391)	(0.004%)
TRS JNJ 2Y 01/20/2022	(573)	(2,252)	(0.001%)
TRS LLY 2Y 01/20/2022	1,350	(3,159)	(0.002%)
TRS AKICU 2Y 01/20/2022	6,500	(2,340)	(0.001%)
TRS JP/5108 2Y 01/19/2022	3,400	2,149	0.001%
TRS CN/1157 2Y 01/19/2022	(28,600)	294	0.000%
TRS MXIM 2Y 01/20/2022	(2,500)	(6,150)	(0.003%)
TRS IT/ATL 2Y 01/19/2022	9,000	(2,533)	(0.001%)
TRS KO 2Y 01/20/2022	2,077	3,489	0.002%
TRS GTLS 2Y 01/20/2022	125	(2,868)	(0.001%)
TRS SMH 2Y 01/20/2022	(1,080)	(8,294)	(0.004%)
TRS DEI 2Y 01/20/2022	500	(1,075)	(0.001%)
TRS BMY 2Y 01/20/2022	(430)	(748)	0.000%
TRS GB/COPA 2Y 01/20/2022	(237)	334	0.000%
TRS AT/BG 2Y 01/19/2022	2,096	1,573	0.001%
TRS DE/ALV 2Y 01/19/2022	(1,155)	(5,012)	(0.002%)
TRS WFC 2Y 01/20/2022	8,891	(5,601)	(0.003%)
TRS PFE 2Y 01/20/2022	(15,148)	(12,421)	(0.006%)
TRS SLB 2Y 01/20/2022	(3,495)	6,745	0.003%
TRS JP/1475 2Y 01/19/2022	(11,345)	575	0.000%
TRS HPE 2Y 01/20/2022	(10,000)	3,100	0.002%
TRS GB/DLN 2Y 01/19/2022	1,170	(1,161)	(0.001%)
TRS LH 2Y 01/20/2022	(180)	(2,718)	(0.001%)
TRS DE/SRT3 2Y 01/19/2022	100	2,627	0.001%
TRS GB/ISF 2Y 01/19/2022	(84,161)	2,088	0.001%
TRS MUDSW 2Y 01/20/2022	5,025	(2,864)	(0.001%)
TRS NVDA 2Y 01/20/2022	(366)	(2,298)	(0.001%)
TRS DE/ALV 2Y 01/19/2022	(510)	(2,213)	(0.001%)
TRS HPE 2Y 01/20/2022	(4,500)	1,395	0.001%
TRS SPGI 2Y 01/20/2022	(632)	(872)	0.000%
TRS NL/INGA 2Y 01/19/2022	5,019	2,225	0.001%
TRS GB/ISF 2Y 01/19/2022	(106,193)	2,635	0.001%
TRS SLB 2Y 01/20/2022	(4,028)	7,774	0.004%
TRS GB/BP/ 2Y 01/19/2022	(16,843)	4,992	0.002%
TRS CH/GEEN 2Y 01/19/2022	(69)	(1,767)	(0.001%)
TRS LNT 2Y 01/20/2022	(40)	(59)	0.000%
TRS GOOGL 2Y 01/20/2022	5	40	0.000%
TRS ES 2Y 01/20/2022	500	1,920	0.001%
TRS JP/7936 2Y 01/19/2022	3,600	(4,682)	(0.002%)

TRS JP/4528 2Y 01/19/2022	(8,400)	(569)	0.000%
TRS PT/GALP 2Y 01/19/2022	5,528	(4,603)	(0.002%)
TRS KLAC 2Y 01/20/2022	(671)	(21,096)	(0.010%)
TRS LNT 2Y 01/20/2022	(75)	(110)	0.000%
TRS SE/ATCOB 2Y 01/19/2022	2,919	9,325	0.005%
TRS SE/NDA 2Y 01/19/2022	(4,804)	(1,606)	(0.001%)
TRS CA/ERO 2Y 01/19/2022	688	(1,894)	(0.001%)
TRS AON 2Y 01/20/2022	(1,851)	(8,533)	(0.004%)
TRS FI/SAMPO 2Y 01/19/2022	2,107	2,842	0.001%
TRS WDAY 2Y 01/20/2022	64	(413)	0.000%
TRS USB 2Y 01/20/2022	(741)	(986)	0.000%
TRS SG/CD 2Y 01/20/2022	120,600	2,284	0.001%
TRS SCHW 2Y 01/20/2022	5,229	(6,066)	(0.003%)
TRS DIS 2Y 01/20/2022	1,100	(13,464)	(0.007%)
TRS SE/BOL 2Y 01/19/2022	(4,794)	2,086	0.001%
TRS GB/SGRO 2Y 01/19/2022	4,596	1,597	0.001%
TRS STXB 2Y 01/20/2022	1,020	(418)	0.000%
TRS LOW 2Y 01/20/2022	(492)	(7,862)	(0.004%)
TRS WFC 2Y 01/20/2022	1,867	(1,176)	(0.001%)
TRS CORN 2Y 01/20/2022	(1,200)	(432)	0.000%
TRS GS 2Y 01/20/2022	549	(10,458)	(0.005%)
TRS HD 2Y 01/20/2022	145	3,873	0.002%
TRS MCK 2Y 01/20/2022	251	1,549	0.001%
TRS GB/FRES 2Y 01/19/2022	13,916	(16,806)	(0.008%)
TRS MCHP 2Y 01/20/2022	50	283	0.000%
TRS LNT 2Y 01/20/2022	(31)	(45)	0.000%
TRS AU/ALQ 2Y 01/19/2022	10,000	(1,671)	(0.001%)
TRS ALK 2Y 01/20/2022	1,100	(3,047)	(0.001%)
TRS OUT 2Y 01/20/2022	2,000	(5,300)	(0.003%)
TRS DUK 2Y 01/20/2022	1,352	5,678	0.003%
TRS DE/SBS 2Y 01/19/2022	(855)	1,003	0.000%
TRS DE/ALV 2Y 01/19/2022	(809)	(3,510)	(0.002%)
TRS IT/ATL 2Y 01/19/2022	1,210	(341)	0.000%
TRS AME 2Y 01/20/2022	(1,014)	(5,019)	(0.002%)
TRS PTIC 2Y 01/20/2022	6,500	(910)	0.000%
TRS BDX 2Y 01/20/2022	114	272	0.000%
TRS AYI 2Y 01/20/2022	(150)	80	0.000%
TRS INFO 2Y 01/20/2022	2,227	980	0.000%
TRS FR/MC 2Y 01/19/2022	(328)	(3,808)	(0.002%)
TRS JP/7936 2Y 01/19/2022	800	(1,040)	(0.001%)
TRS BR/RDOR3 2Y 01/20/2022	12,219	644	0.000%
TRS DDMX 2Y 01/20/2022	5,371	(269)	0.000%
TRS GB/PLP 2Y 01/19/2022	2,600	(143)	0.000%
TRS FI/SAMPO 2Y 01/19/2022	1,215	1,639	0.001%
TRS APO 2Y 01/20/2022	8,475	(16,525)	(0.008%)
TRS CE 2Y 01/20/2022	2,039	7,952	0.004%
TRS GB/GNC 2Y 01/19/2022	44,245	732	0.000%
TRS DE/SX5EEX 2Y 01/19/2022	(3,718)	(2,545)	(0.001%)
TRS JP/6460 2Y 01/19/2022	1,600	(419)	0.000%
TRS XRT 2Y 01/20/2022	(600)	2,532	0.001%
TRS BE/UMI 2Y 01/19/2022	681	(168)	0.000%
TRS GTN 2Y 01/20/2022	(6,500)	11,505	0.006%
TRS ES/AMS 2Y 01/19/2022	322	(544)	0.000%
TRS LNT 2Y 01/20/2022	(66)	(97)	0.000%
TRS CCI 2Y 01/20/2022	(528)	(5,592)	(0.003%)
TRS AMD 2Y 01/20/2022	3,033	(12,132)	(0.006%)
TRS GB/BOO 2Y 01/19/2022	12,000	2,481	0.001%
TRS GB/GRG 2Y 01/19/2022	1,496	3,884	0.002%
TRS FR/KER 2Y 01/19/2022	(139)	2,380	0.001%
TRS OUT 2Y 01/20/2022	2,600	(6,890)	(0.003%)
TRS GB/AV/ 2Y 01/19/2022	1,000	236	0.000%
TRS FR/KER 2Y 01/19/2022	(103)	1,764	0.001%
TRS GB/BOO 2Y 01/19/2022	15,175	3,138	0.002%
TRS QQQ 2Y 01/20/2022	(277)	(1,467)	(0.001%)
TRS CH/ABBN 2Y 01/19/2022	6,104	1,033	0.001%
TRS KSU 2Y 01/20/2022	1,700	15,600	0.008%
TRS LNT 2Y 01/20/2022	(29)	(42)	0.000%
TRS BDX 2Y 01/20/2022	114	272	0.000%
TRS IT/DIA 2Y 01/19/2022	235	(1,461)	(0.001%)
TRS JP/6326 2Y 01/19/2022	(5,300)	742	0.000%
TRS OPRT 2Y 01/20/2022	1,061	(1,804)	(0.001%)
TRS CN/1157 2Y 01/19/2022	(66,600)	685	0.000%
TRS CH/ALC 2Y 01/19/2022	293	825	0.000%
TRS WAB 2Y 01/20/2022	(2,644)	(4,125)	(0.002%)
TRS AT/BG 2Y 01/19/2022	2,200	1,651	0.001%
TRS FR/MC 2Y 01/19/2022	(163)	(2,129)	(0.001%)
TRS IR 2Y 01/20/2022	299	(463)	0.000%
TRS CFG 2Y 01/20/2022	7,431	(5,870)	(0.003%)
TRS NPSNY 2Y 01/20/2022	2,250	4,545	0.002%
TRS FR/SAN 2Y 01/19/2022	2,301	7,070	0.003%
TRS PAYC 2Y 01/20/2022	(25)	595	0.000%
TRS C 2Y 01/20/2022	(695)	1,022	0.000%
TRS JP/7518 2Y 01/19/2022	4,800	(4,769)	(0.002%)
TRS SPY 2Y 01/20/2022	(2,060)	165	0.000%
TRS JP/7936 2Y 01/19/2022	4,800	(6,242)	(0.003%)
TRS HK/1910 2Y 01/19/2022	63,900	(3,452)	(0.002%)
TRS HIG 2Y 01/20/2022	2,168	(2,781)	(0.001%)
TRS NOC 2Y 01/20/2022	(141)	(2,524)	(0.001%)
TRS CVNA 2Y 01/20/2022	380	(8,383)	(0.004%)
TRS WDAY 2Y 01/20/2022	31	(200)	0.000%
TRS JP/1824 2Y 01/19/2022	1,000	(379)	0.000%
TRS AEE 2Y 01/20/2022	400	1,016	0.000%
TRS JP/3038 2Y 01/19/2022	(8,000)	4,696	0.002%
TRS JP/4751 2Y 01/19/2022	12,400	35,053	0.017%
TRS ITW 2Y 01/20/2022	(256)	(463)	0.000%
TRS GB/DLG 2Y 01/19/2022	11,195	355	0.000%
TRS WDAY 2Y 01/20/2022	19	(123)	0.000%
TRS GB/ISF 2Y 01/19/2022	(69,197)	763	0.000%
TRS JP/8750 2Y 01/19/2022	7,900	(9,265)	(0.005%)
TRS DE/SAP 2Y 01/19/2022	(1,745)	(3,602)	(0.002%)

TRS IT/TIT 2Y 01/19/2022	(98,940)	(1,276)	(0.001%)
TRS FISV 2Y 01/20/2022	302	(1,498)	(0.001%)
TRS TSLA 2Y 01/20/2022	(217)	8,682	0.004%
TRS UPS 2Y 01/20/2022	437	3,212	0.002%
TRS HSAQ 2Y 01/20/2022	657	(243)	0.000%
TRS TRQ 2Y 01/20/2022	(1,600)	656	0.000%
TRS INTC 2Y 01/20/2022	(2,518)	(529)	0.000%
TRS XLNX 2Y 01/20/2022	1,078	(5,088)	(0.002%)
TRS GB/ISF 2Y 01/19/2022	(48,494)	1,203	0.001%
TRS CAWDO 2Y 01/19/2022	5,000	477	0.000%
TRS COG 2Y 01/20/2022	(2,159)	389	0.000%
TRS AU/WPL 2Y 01/19/2022	(4,642)	4,725	0.002%
TRS FNV 2Y 01/20/2022	540	1,420	0.001%
TRS GE 2Y 01/20/2022	1,600	(352)	0.000%
TRS JP/3141 2Y 01/19/2022	(1,000)	858	0.000%
TRS GB/AZN 2Y 01/19/2022	765	2,837	0.001%
TRS LIN 2Y 01/20/2022	519	6,130	0.003%
TRS JP/6113 2Y 01/19/2022	500	(587)	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	(870)	0.000%
TRS JNJ 2Y 01/20/2022	(368)	(1,446)	(0.001%)
TRS FR/BNP 2Y 01/19/2022	8,586	503	0.000%
TRS IT/ATL 2Y 01/19/2022	9,210	(2,592)	(0.001%)
TRS CAT 2Y 01/20/2022	100	113	0.000%
TRS FBHS 2Y 01/20/2022	(848)	(4,435)	(0.002%)
TRS DE/DWNI 2Y 01/19/2022	(1,482)	(320)	0.000%
TRS EQR 2Y 01/20/2022	400	(1,372)	(0.001%)
TRS HAL 2Y 01/20/2022	14,550	(36,521)	(0.018%)
TRS USB 2Y 01/20/2022	(941)	(1,252)	(0.001%)
TRS COG 2Y 01/20/2022	(2,157)	388	0.000%
TRS CNSH1CNSH/603056 2Y 01/20/2022	7,600	66	0.000%
TRS NL/INGA 2Y 01/19/2022	8,267	3,665	0.002%
TRS IT/ATL 2Y 01/19/2022	950	(267)	0.000%
TRS FR/ACA 2Y 01/19/2022	(7,975)	(1,730)	(0.001%)
TRS FUN 2Y 01/20/2022	400	(996)	0.000%
TRS IPHI 2Y 01/20/2022	(80)	(1,033)	(0.001%)
TRS LNT 2Y 01/20/2022	(12)	(18)	0.000%
TRS AU/RIO 2Y 01/19/2022	(1,062)	2,726	0.001%
TRS AU/CBA 2Y 01/19/2022	(852)	194	0.000%
TRS PNC 2Y 01/20/2022	623	(1,944)	(0.001%)
TRS DK/MAERSKB 2Y 01/19/2022	(22)	(2,202)	(0.001%)
TRS JP/4911 2Y 01/19/2022	1,700	(10,195)	(0.005%)
TRS LUV 2Y 01/20/2022	500	(520)	0.000%
TRS SOYB 2Y 01/20/2022	(1,300)	(377)	0.000%
TRS MCHP 2Y 01/20/2022	300	1,698	0.001%
TRS DHR 2Y 01/20/2022	207	1,673	0.001%
TRS USM 2Y 01/20/2022	(299)	96	0.000%
TRS DGX 2Y 01/20/2022	(350)	(1,743)	(0.001%)
TRS GB/PLP 2Y 01/19/2022	2,185	(120)	0.000%
TRS JP/1475 2Y 01/19/2022	(16,078)	(581)	0.000%
TRS FNV 2Y 01/20/2022	800	2,104	0.001%
TRS LNT 2Y 01/20/2022	(13)	(19)	0.000%
TRS IPG 2Y 01/20/2022	(1,500)	90	0.000%
TRS GLW 2Y 01/20/2022	(1,401)	(2,690)	(0.001%)
CZK IRS 11/11/2022 PAY FIX	(95,000,000)	26,375	0.013%
TRS WDAY 2Y 01/20/2022	121	(780)	0.000%
TRS AEE 2Y 01/20/2022	600	1,524	0.001%
PLN IRS 11/12/2030 PAY FIX	(3,300,000)	55,665	0.027%
TRS VZ 2Y 01/20/2022	(1,174)	(2,947)	(0.001%)
TRS CA/FNV 2Y 01/19/2022	(951)	(3,496)	(0.002%)
TRS ATO 2Y 01/20/2022	300	1,698	0.001%
TRS FELE 2Y 01/20/2022	(116)	19	0.000%
TRS CH/NESN 2Y 01/19/2022	(2,208)	(11,634)	(0.006%)
TRS GB/ULVR 2Y 01/19/2022	159	182	0.000%
TRS SPY 2Y 01/20/2022	(395)	32	0.000%
TRS KHC 2Y 01/20/2022	(1,242)	(1,826)	(0.001%)
TRS JP/4005 2Y 01/19/2022	26,200	(1,893)	(0.001%)
TRS SE/ERICB 2Y 01/19/2022	6,629	(152)	0.000%
TRS GE 2Y 01/20/2022	6,000	(1,320)	(0.001%)
TRS T 2Y 01/20/2022	(1,300)	(442)	0.000%
TRS JP/8801 2Y 01/19/2022	1,900	(815)	0.000%
TRS PH 2Y 01/20/2022	1,041	541	0.000%
TRS FB 2Y 01/20/2022	526	7,831	0.004%
TRS EOG 2Y 01/20/2022	1,075	(1,967)	(0.001%)
TRS INTC 2Y 01/20/2022	(746)	(157)	0.000%
TRS LNT 2Y 01/20/2022	(15)	(22)	0.000%
TRS TSLA 2Y 01/20/2022	(370)	14,804	0.007%
TRS CA/FM 2Y 01/19/2022	(1,000)	3,207	0.002%
TRS NRG 2Y 01/20/2022	(3,556)	22,047	0.011%
TRS AU/DXS 2Y 01/19/2022	(31,284)	(9,742)	(0.005%)
TRS GB/BOO 2Y 01/19/2022	14,056	2,907	0.001%
TRS VIIAU 2Y 01/20/2022	792	(230)	0.000%
TRS UDR 2Y 01/20/2022	(181)	315	0.000%
TRS DGX 2Y 01/20/2022	(360)	(1,793)	(0.001%)
TRS CH/ALC 2Y 01/19/2022	717	2,018	0.001%
TRS WLTW 2Y 01/20/2022	1,711	12,884	0.006%
TRS NVDA 2Y 01/20/2022	(159)	(999)	0.000%
TRS GOOGL 2Y 01/20/2022	60	485	0.000%
TRS BDX 2Y 01/20/2022	114	272	0.000%
TRS TCEHY 2Y 01/20/2022	(3,461)	9,760	0.005%
TRS DE/SY1 2Y 01/19/2022	1,978	7,307	0.004%
TRS CRM 2Y 01/20/2022	679	(631)	0.000%
TRS DK/GMAB 2Y 01/19/2022	120	76	0.000%
TRS AU/CBA 2Y 01/19/2022	(1,142)	260	0.000%
TRS DK/VWS 2Y 01/19/2022	(625)	(13,499)	(0.007%)
TRS OCA 2Y 01/20/2022	6,500	(1,560)	(0.001%)
TRS CH/GEBN 2Y 01/19/2022	(109)	(2,791)	(0.001%)
TRS BMY 2Y 01/20/2022	(1,000)	(1,740)	(0.001%)
TRS GB/AV/ 2Y 01/19/2022	26,784	6,314	0.003%
TRS JP/6971 2Y 01/19/2022	(2,800)	13,428	0.007%
TRS LVS 2Y 01/20/2022	1,487	(8,089)	(0.004%)

TRS FITB 2Y 01/20/2022	626	(607)	0.000%
TRS XOM 2Y 01/20/2022	(1,239)	5,650	0.003%
TRS COF 2Y 01/20/2022	376	(2,019)	(0.001%)
TRS JP/8591 2Y 01/19/2022	3,100	(574)	0.000%
TRS GTLS 2Y 01/20/2022	1,000	(22,940)	(0.011%)
TRS GS 2Y 01/20/2022	565	(10,763)	(0.005%)
TRS HIG 2Y 01/20/2022	450	(643)	0.000%
TRS NPSNY 2Y 01/20/2022	9,009	18,198	0.009%
TRS SPY 2Y 01/20/2022	(3,201)	(19,822)	(0.010%)
TRS TRQ 2Y 01/20/2022	(5,600)	2,296	0.001%
TRS CA/ERO 2Y 01/19/2022	4,409	(12,139)	(0.006%)
TRS JP/6326 2Y 01/19/2022	(2,100)	294	0.000%
TRS GB/SSPG 2Y 01/19/2022	9,022	2,662	0.001%
TRS LNT 2Y 01/20/2022	(130)	(190)	0.000%
TRS IBM 2Y 01/20/2022	(500)	(2,340)	(0.001%)
TRS NFLX 2Y 01/20/2022	153	216	0.000%
TRS PNC 2Y 01/20/2022	130	(406)	0.000%
TRS FI/KOJAMO 2Y 01/19/2022	4,722	997	0.000%
TRS LNT 2Y 01/20/2022	(76)	(111)	0.000%
TRS IDXX 2Y 01/20/2022	(128)	3,002	0.001%
TRS GOOG 2Y 01/20/2022	114	2,709	0.001%
TRS FXI 2Y 01/20/2022	(1,900)	2,565	0.001%
TRS ES 2Y 01/20/2022	(1,265)	(4,858)	(0.002%)
TRS DE/SRT3 2Y 01/19/2022	15	394	0.000%
TRS MNST 2Y 01/20/2022	3,847	6,360	0.003%
TRS PCTY 2Y 01/20/2022	89	(802)	0.000%
TRS PT/GALP 2Y 01/19/2022	5,583	(4,649)	(0.002%)
TRS ASND 2Y 01/20/2022	57	(1,033)	(0.001%)
TRS DEI 2Y 01/20/2022	6,200	(13,330)	(0.006%)
TRS HBAN 2Y 01/20/2022	643	(502)	0.000%
TRS SPY 2Y 01/20/2022	(11,593)	927	0.000%
TRS DE/MTX 2Y 01/19/2022	(346)	933	0.000%
TRS GB/AV/ 2Y 01/19/2022	1,000	236	0.000%
TRS GB/WTB 2Y 01/19/2022	327	(167)	0.000%
TRS JP/1475 2Y 01/19/2022	(13,428)	2,306	0.001%
TRS JP/6594 2Y 01/19/2022	(2,300)	(12,152)	(0.006%)
TRS EMN 2Y 01/20/2022	(247)	813	0.000%
TRS DE/IFX 2Y 01/19/2022	2,913	4,946	0.002%
TRS SRE 2Y 01/20/2022	70	41	0.000%
TRS LNT 2Y 01/20/2022	(76)	(111)	0.000%
TRS FCX 2Y 01/20/2022	(2,977)	11,997	0.006%
TRS MCHP 2Y 01/20/2022	75	425	0.000%
TRS NO/EQNR 2Y 01/19/2022	9,210	(8,507)	(0.004%)
TRS FI/WRT1V 2Y 01/19/2022	(8,498)	1,076	0.001%
TRS QQQ 2Y 01/20/2022	(710)	(213)	0.000%
TRS ALXN 2Y 01/20/2022	2,600	1,898	0.001%
TRS DE/HFG 2Y 01/19/2022	(214)	38	0.000%
TRS FNV 2Y 01/20/2022	188	494	0.000%
TRS GB/AV/ 2Y 01/19/2022	3,500	825	0.000%
TRS INFO 2Y 01/20/2022	4,300	1,892	0.001%
TRS ABC 2Y 01/20/2022	(925)	(3,894)	(0.002%)
TRS CAS 2Y 01/20/2022	1,400	(224)	0.000%
TRS LYV 2Y 01/20/2022	512	(2,821)	(0.001%)
TRS CAG 2Y 01/20/2022	4,047	1,093	0.001%
TRS CH/UBSG 2Y 01/19/2022	(3,795)	(1,867)	(0.001%)
TRS CTAS 2Y 01/20/2022	(390)	2,147	0.001%
TRS TRNO 2Y 01/20/2022	1,100	(594)	0.000%
TRS JP/8804 2Y 01/19/2022	4,000	(289)	0.000%
TRS IDXX 2Y 01/20/2022	(142)	3,330	0.002%
TRS GB/GPOR 2Y 01/19/2022	3,628	(90)	0.000%
TRS EXC 2Y 01/20/2022	(2,885)	(1,096)	(0.001%)
TRS CH/LISP 2Y 01/19/2022	13	(1,032)	(0.001%)
TRS ADI 2Y 01/20/2022	1,575	6,426	0.003%
TRS AME 2Y 01/20/2022	(383)	(1,896)	(0.001%)
TRS JNPR 2Y 01/20/2022	5,931	(2,966)	(0.001%)
TRS CA/ERO 2Y 01/19/2022	3,500	(9,636)	(0.005%)
TRS DE/RWE 2Y 01/19/2022	(10,804)	(9,249)	(0.004%)
TRS XOM 2Y 01/20/2022	(294)	1,341	0.001%
TRS EOG 2Y 01/20/2022	590	(1,080)	(0.001%)
TRS DHR 2Y 01/20/2022	207	1,673	0.001%
TRS HK/175 2Y 01/19/2022	(21,000)	9,373	0.005%
TRS LNT 2Y 01/20/2022	(66)	(97)	0.000%
TRS COP 2Y 01/20/2022	3,056	(15,861)	(0.008%)
TRS WDAY 2Y 01/20/2022	100	(645)	0.000%
TRS DK/COLOB 2Y 01/19/2022	647	2,244	0.001%
TRS GB/AZN 2Y 01/19/2022	1,769	6,560	0.003%
TRS RNR 2Y 01/20/2022	872	(7,883)	(0.004%)
TRS GB/SGRO 2Y 01/19/2022	4,346	1,510	0.001%
TRS JP/4911 2Y 01/19/2022	1,100	(6,597)	(0.003%)
TRS SPGI 2Y 01/20/2022	(640)	(883)	0.000%
TRS PCTY 2Y 01/20/2022	1,180	(10,632)	(0.005%)
TRS FI/STERV 2Y 01/19/2022	3,140	(1,123)	(0.001%)
TRS JP/7205 2Y 01/19/2022	2,100	(1,422)	(0.001%)
TRS TRNO 2Y 01/20/2022	400	(216)	0.000%
TRS CA/ENB 2Y 01/19/2022	(3,774)	1,065	0.001%
TRS WFC 2Y 01/20/2022	3,314	(2,088)	(0.001%)
TRS USB 2Y 01/20/2022	(984)	(1,309)	(0.001%)
TRS XOM 2Y 01/20/2022	(1,213)	5,531	0.003%
TRS EEM 2Y 01/20/2022	(1,700)	1,326	0.001%
TRS GB/BP/ 2Y 01/19/2022	(145,736)	43,196	0.021%
TRS CH/NESN 2Y 01/19/2022	(454)	(2,392)	(0.001%)
TRS JP/1824 2Y 01/19/2022	900	(341)	0.000%
TRS FUN 2Y 01/20/2022	900	(2,241)	(0.001%)
TRS JP/1475 2Y 01/19/2022	(4,537)	(164)	0.000%
TRS GB/SLA 2Y 01/19/2022	(14,766)	(1,282)	(0.001%)
TRS HK/175 2Y 01/19/2022	(17,000)	7,588	0.004%
TRS SNRH 2Y 01/20/2022	6,500	(1,300)	(0.001%)
TRS AU/DMP 2Y 01/19/2022	2,565	7,754	0.004%
TRS QQQ 2Y 01/20/2022	(1,750)	(525)	0.000%
TRS BMY 2Y 01/20/2022	(2,300)	(4,002)	(0.002%)

TRS ALB 2Y 01/20/2022	865	(11,003)	(0.005%)
TRS AU/GMG 2Y 01/19/2022	6,815	6,160	0.003%
TRS SPY 2Y 01/20/2022	(400)	32	0.000%
TRS CA/CNQ 2Y 01/19/2022	(4,373)	5,498	0.003%
TRS LLY 2Y 01/20/2022	329	(770)	0.000%
TRS LNT 2Y 01/20/2022	(15)	(22)	0.000%
TRS SMH 2Y 01/20/2022	(100)	(768)	0.000%
TRS VZ 2Y 01/20/2022	(1,700)	(4,267)	(0.002%)
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	74,900	(2,930)	(0.001%)
TRS HK/175 2Y 01/19/2022	(4,000)	1,785	0.001%
TRS DE/ALV 2Y 01/19/2022	(194)	(842)	0.000%
TRS GB/PLP 2Y 01/19/2022	7,000	(386)	0.000%
TRS IR 2Y 01/20/2022	1,000	(1,550)	(0.001%)
TRS ES 2Y 01/20/2022	250	960	0.000%
TRS EUCRU 2Y 01/20/2022	3,900	(1,482)	(0.001%)
TRS XOM 2Y 01/20/2022	(799)	3,643	0.002%
TRS JP/6861 2Y 01/19/2022	200	1,409	0.001%
TRS GB/CRN 2Y 01/19/2022	89,056	(4,297)	(0.002%)
TRS LYV 2Y 01/20/2022	125	(689)	0.000%
TRS WLTW 2Y 01/20/2022	2,170	16,340	0.008%
TRS AMT 2Y 01/20/2022	480	9,874	0.005%
TRS CEF 2Y 01/20/2022	1,500	(990)	0.000%
TRS USB 2Y 01/20/2022	(931)	(1,238)	(0.001%)
TRS CH/PGHN 2Y 01/19/2022	58	5,676	0.003%
TRS GB/AZN 2Y 01/19/2022	6,232	23,111	0.011%
TRS IPG 2Y 01/20/2022	(5,000)	300	0.000%
TRS CH/BARN 2Y 01/19/2022	47	1,591	0.001%
TRS CAS 2Y 01/20/2022	5,100	(816)	0.000%
TRS LCAP 2Y 01/20/2022	3,300	33	0.000%
TRS INFO 2Y 01/20/2022	2,250	990	0.000%
TRS UPS 2Y 01/20/2022	257	1,889	0.001%
TRS CCJ 2Y 01/20/2022	(2,100)	4,221	0.002%
TRS JP/6861 2Y 01/19/2022	400	2,972	0.001%
TRS TUP 2Y 01/20/2022	(4,000)	5,040	0.002%
TRS BKI 2Y 01/20/2022	2,050	(7,647)	(0.004%)
TRS FR/HO 2Y 01/19/2022	1,020	407	0.000%
TRS COG 2Y 01/20/2022	(986)	177	0.000%
TRS ZBRA 2Y 01/20/2022	(154)	(3,616)	(0.002%)
TRS ES/AMS 2Y 01/19/2022	730	(1,233)	(0.001%)
TRS IDXX 2Y 01/20/2022	(114)	2,673	0.001%
TRS JP/1824 2Y 01/19/2022	1,000	(379)	0.000%
TRS GB/LSE 2Y 01/19/2022	1,000	(8,547)	(0.004%)
TRS XRT 2Y 01/20/2022	(800)	3,376	0.002%
TRS SE/SKFB 2Y 01/19/2022	(4,186)	1,390	0.001%
TRS BPOP 2Y 01/20/2022	3,500	(11,200)	(0.005%)
TRS CSX 2Y 01/20/2022	1,323	3,890	0.002%
TRS LNT 2Y 01/20/2022	(176)	(258)	0.000%
TRS LNT 2Y 01/20/2022	(76)	(111)	0.000%
TRS JP/8591 2Y 01/19/2022	3,300	(611)	0.000%
CNY IRS 10/28/2025 REC FIX	12,000,000	(8,643)	(0.004%)
CZK IRS 10/29/2022 PAY FIX	(100,000,000)	39,014	0.019%
TRS YSAC 2Y 01/20/2022	3,300	(99)	0.000%
TRS CFG 2Y 01/20/2022	4,200	4,228	0.002%
TRS JP/2914 2Y 01/19/2022	(11,100)	(9,123)	(0.004%)
TRS CADE 2Y 01/20/2022	1,000	368	0.000%
TRS WDAY 2Y 01/20/2022	469	(3,025)	(0.001%)
TRS SOHU 2Y 01/20/2022	2,100	(3,822)	(0.002%)
TRS DE/HFG 2Y 01/19/2022	(705)	124	0.000%
TRS DE/BNR 2Y 01/19/2022	(1,113)	(4,412)	(0.002%)
TRS AU/TCL 2Y 01/19/2022	16,334	3,846	0.002%
TRS TW/2330 2Y 01/20/2022	8,000	(8,549)	(0.004%)
TRS ES/SAN 2Y 01/19/2022	(12,448)	496	0.000%

Total Swap Contracts (60,651)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
BJM1 10YR MINI JGB FUT JUN 21	(21)	6/11/2021	(2,862,904)	48,547	(1.391%)
CNM1 CAN 10YR BOND FUT JUN 21	(46)	6/21/2021	(5,079,510)	42,546	(2.468%)
DAX INDEX FUT 6/21	(9)	6/18/2021	(3,965,514)	(70,403)	(1.927%)
FTSE 100 IDX FUT 6/21	(36)	6/18/2021	(3,315,009)	36,676	(1.610%)
FTSE/MIB IDX FUT 6/21	29	6/18/2021	4,147,992	67,965	2.015%
FVM1 5YR US NOTE FUT JUN 21	3	6/30/2021	370,195	(1,200)	0.180%
G M1 LONG GILT FUT JUN 21	53	6/28/2021	9,322,465	(184,687)	4.529%
HANG SENG IDX FUT 4/21	13	4/29/2021	2,367,528	36,834	1.150%
IKM1 EURO BTP FUT JUN 21	27	6/8/2021	4,727,588	(94,756)	2.297%
MSCI EMG MKT FUT 06/21	(59)	6/18/2021	(3,901,375)	55,012	(1.895%)
OATM1 EURO OAT FUT JUN 21	20	6/8/2021	3,798,375	(103,651)	1.845%
OEM1 EURO BOBL FUT JUN 21	72	6/8/2021	11,405,399	(284,089)	5.541%
OMXS30 IND FUT 4/21	(98)	4/16/2021	(2,454,362)	25,724	(1.192%)
RXM1 EURO BUND FUTURE JUN 21	(8)	6/8/2021	(1,606,880)	44,076	(0.781%)
S&P500 EMINI FUT 6/21	(119)	6/18/2021	(23,606,030)	(223,401)	(11.468%)
SPI 200 FUT 6/21	7	6/17/2021	899,345	4,407	0.437%
S&P/TSX 60 IX FUT Jun21 FUT 06/21	9	6/17/2021	1,591,454	(6,235)	0.773%
TOPIX INDX FUT 6/21	(63)	6/10/2021	(11,117,814)	(46,331)	(5.401%)
TUM1 2YR US NOTE FUT JUN 21	75	6/30/2021	16,554,492	(16,302)	8.042%
TYM1 UST 10YR FUT JUN 21	(26)	6/21/2021	(3,404,375)	21,901	(1.654%)
UBM1 EURO BUXL 30Y FUT JUN 21	(14)	6/8/2021	(3,382,724)	128,654	(1.643%)
USM1 UST 20YR FUT JUN 21	(28)	6/21/2021	(4,328,625)	44,210	(2.103%)
WNM1 ULTRA US BOND FUT JUN 21	5	6/21/2021	906,094	(25,008)	0.440%

NET ASSETS

205,838,081

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares

10.68

(\$175,703,727 / 16,454,549 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares

10.72

(\$30,134,354 / 2,811,316 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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	Nicarguan 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.