

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	111,038	0.054%
10X Genomics			94	18,407	0.009%
58.com			22,100	0	0.000%
AbbVie			419	47,196	0.023%
About You GmbH			4,077	123,275	0.060%
Acadia Realty Trust, REIT			791	17,370	0.008%
Accelaron Pharma			214	26,855	0.013%
Advanced Micro Devices			1,484	139,392	0.068%
Advantage Solutions			1,464	15,797	0.008%
Adyen			44	107,903	0.053%
AGCO			126	16,428	0.008%
Agilent Technologies			472	69,766	0.034%
Agility Health	3.5	1/4/26	192,232	191,752	0.093%
Airbnb			117	17,917	0.009%
Airbus			4,078	525,462	0.256%
Air Lease			1,294	54,012	0.026%
Air Liquide			133	23,322	0.011%
Air Products & Chemicals			100	28,768	0.014%
Air Transport Services	1.13	10/15/24	250,000	255,858	0.125%
Aker BP			547	17,435	0.008%
Akoya Biosciences			658	12,726	0.006%
Akzo Nobel			229	28,355	0.014%
Alamo			117	17,864	0.009%
Alexandria Real Estate, REIT			93	16,920	0.008%
Alfa Laval			1,491	52,700	0.026%
Alibaba Group Holding			3,700	104,909	0.051%
Alibaba Group Holding, ADR			381	86,403	0.042%
Alnylam Pharmaceuticals			166	28,140	0.014%
Alphabet Class A			233	568,937	0.277%
Alphabet Class C			76	190,480	0.093%
Alphabet Holding	7.85	9/26/25	218,750	218,818	0.107%
Alstom			1,721	86,955	0.042%
Altice USA			517	17,650	0.009%
Amadeus IT			3,971	279,942	0.136%
Amazon.com			346	1,190,295	0.580%
Ameren			245	19,610	0.010%
American Campus Communities, REIT			361	16,866	0.008%
American Electric Power			2,370	121,190	0.059%
American International Group			1,225	58,310	0.028%
American Tower, REIT			318	85,905	0.042%
Amgen			136	33,150	0.016%
Amphenol			891	60,953	0.030%
Anthem			122	46,580	0.023%
Apellis Pharmaceuticals			302	19,086	0.009%
Apollo Global Management			480	29,856	0.015%
Apple			205	28,077	0.014%
Apple Hospitality REIT, REIT			1,074	16,389	0.008%
Applied Materials			225	32,040	0.016%
Applied Systems	3.52	9/19/24	300,000	299,214	0.146%
Applied Systems	6.25	9/19/25	174,460	176,466	0.086%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	1,200,000	1,261,500	0.614%
Argentine Republic Government International Bond	0	12/15/35	900,000	10,584	0.005%
Argenx, ADR			129	38,838	0.019%
Armstrong Worldwide Industries			284	30,462	0.015%
Ascendis Pharma, ADR			691	90,901	0.044%
Ashtead			5,139	381,973	0.186%
Asics			600	15,213	0.007%
ASML Holding			392	270,605	0.132%
ASOS			245	16,837	0.008%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	394,014	393,521	0.192%
Assurant			752	117,447	0.057%
AstraZeneca, ADR			712	42,649	0.021%
Asurion	3.1	11/3/23	400,000	397,752	0.194%
Asurion	5.35	1/31/28	101,879	102,600	0.050%
Atlassian			1,174	301,554	0.147%

Atotech			1,389	35,461	0.017%
AvalonBay Communities, REIT			1,075	224,342	0.109%
Avantor			585	20,773	0.010%
Avery Dennison			105	22,075	0.011%
Aviva			3,395	19,059	0.009%
Axis Bank			31,598	319,009	0.155%
Axis Capital Holdings			548	26,857	0.013%
Ball			686	55,580	0.027%
Baltic Classifieds			64,814	160,486	0.078%
Bank Central Asia			103,000	214,210	0.104%
Bank of America			14,792	609,874	0.297%
Bank of New York Mellon			439	22,490	0.011%
BankUnited			579	24,718	0.012%
Barings BDC			2,200	23,232	0.011%
Bausch Health	6.13	4/15/25	400,000	409,000	0.199%
Bausch Health Americas	2.84	11/27/25	400,000	396,812	0.193%
Bausch Health Americas	9.25	4/1/26	800,000	868,000	0.423%
Bawag			506	26,946	0.013%
Becton Dickinson And			4,291	228,696	0.111%
Becton, Dickinson & Company			135	32,831	0.016%
BeiGene, ADR			50	17,160	0.008%
Beijing Capital International Airport			34,000	22,580	0.011%
Belden			892	45,108	0.022%
Bhp			1,189	43,256	0.021%
Bilibili, ADR			685	83,460	0.041%
Bill.Com Holdings			1,268	232,272	0.113%
Biogen			82	28,394	0.014%
BioNTech, ADR			257	57,537	0.028%
Black Knight			244	19,027	0.009%
Blueprint Medicines			205	18,032	0.009%
Boa Vista Servicos			7,037	15,818	0.008%
Boeing			129	30,903	0.015%
Boliden			1,163	44,752	0.022%
Boohoo			3,828	16,435	0.008%
Booking Holdings			30	65,643	0.032%
Borregaard			768	16,771	0.008%
Braskem Netherlands Finance BV	8.5	1/23/81	200,000	233,270	0.114%
Brf	5.75	9/21/50	400,000	411,642	0.200%
Bridgestone			800	36,362	0.018%
Bright Horizons Family Solutions			485	71,348	0.035%
Broadcom			208	316,112	0.154%
Brookfield Asset Management			381	19,423	0.009%
Brookfield Asset Management Reinsure			3	137	0.000%
Bruker			302	22,946	0.011%
Burlington Stores			57	18,353	0.009%
BY Crown Parent	4	1/30/26	1,196,977	1,195,481	0.582%
Cactus			429	15,753	0.008%
Camden Property Trust, REIT			206	27,330	0.013%
Camelot Finance	4	10/30/26	298,500	298,500	0.145%
Capital One Financial			215	33,258	0.016%
Capri Holdings			392	22,418	0.011%
Carvana			171	51,611	0.025%
Catalent			166	17,948	0.009%
Caterpillar			111	24,157	0.012%
Cboe Global Markets			215	25,596	0.012%
CC Neuberger Principal Holdings III			18,421	184,026	0.090%
CD&R Smokey Buyer	6.75	7/15/25	170,000	182,325	0.089%
Cedar Fair			755	33,847	0.016%
Cellnex Telecom			580	36,993	0.018%
Centene			685	49,957	0.024%
Ceridian HCM Holding			205	19,664	0.010%
CF Industries			312	16,052	0.008%
ChampionX			625	16,031	0.008%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	1,200,000	1,218,000	0.593%
Charles Schwab			8,637	628,860	0.306%
Charter Communications			179	129,140	0.063%
Charter Next Generation	4.5	12/1/27	45,000	45,056	0.022%
Chart Industries			156	22,826	0.011%
Chevron			402	42,105	0.021%
China Mengniu Dairy			5,000	30,206	0.015%
Chipotle Mexican Grill			20	31,007	0.015%
Chubb			421	66,914	0.033%

Cigna			218	51,681	0.025%
Cincinnati Bell	4.25	10/2/24	494,157	493,317	0.240%
Citizens Financial			1,011	46,375	0.023%
City Brewing	4.25	4/5/28	175,000	175,656	0.086%
Clarivate			1,730	181,628	0.088%
CME Group			97	20,630	0.010%
CM Life Sciences III			11,000	120,450	0.059%
CNA Financial			669	30,433	0.015%
Coca-Cola			1,399	75,700	0.037%
Coca-Cola Consolidated			50	20,107	0.010%
Cognex			224	18,827	0.009%
Colgate-Palmolive			205	16,677	0.008%
Comcast			1,564	89,179	0.043%
CommerceHub	4.75	12/29/27	497,500	498,744	0.243%
CommerceHub	7.75	12/29/28	100,000	101,250	0.049%
ConocoPhillips			1,146	69,791	0.034%
Cooper Companies			46	18,228	0.009%
Copart			1,420	187,199	0.091%
CoStar Group			520	43,066	0.021%
Costco Wholesale			63	24,927	0.012%
Coupang			2,529	105,763	0.051%
Coupa Software			323	84,662	0.041%
Covestro			248	16,035	0.008%
CP ALL			9,100	17,062	0.008%
Croda International			178	18,155	0.009%
CrowdStrike Holdings			546	137,215	0.067%
Crown Castle International, REIT			370	72,187	0.035%
CTS Eventim			296	18,490	0.009%
CubeSmart, REIT			380	17,602	0.009%
Cummins			234	57,052	0.028%
Cvent	3.85	11/29/24	198,653	195,772	0.095%
CVRx			1,011	28,308	0.014%
Daikin Industries			200	37,270	0.018%
Danaher			953	255,747	0.125%
Darling Ingredients			234	15,795	0.008%
Datadog			297	30,912	0.015%
Davide Campari-Milano			2,276	30,508	0.015%
Deere			65	22,926	0.011%
Delivery Hero			220	29,068	0.014%
Delta Topco	8	12/1/28	110,000	111,238	0.054%
Denali therapeutics			253	19,845	0.010%
Deppon Logistics			9,400	15,965	0.008%
Derwent London			4,703	215,722	0.105%
Devon Energy			1,021	29,803	0.015%
Dexcom			44	18,788	0.009%
Diamond Resorts International	4.75	9/2/23	497,429	497,325	0.242%
Dime Community Bancshares			498	16,743	0.008%
Direct Line Insurance			5,966	23,531	0.011%
DISH Network	3.38	8/15/26	43,000	44,038	0.021%
Dlocal Ltd/Uruguay			558	29,312	0.014%
DocuSign			90	25,161	0.012%
Dollar General			84	18,177	0.009%
Domain Holdings Australia			4,566	17,697	0.009%
Dominion Energy			1,000	97,126	0.047%
Dominion Energy			234	17,215	0.008%
DoorDash			937	167,095	0.081%
Douglas Emmett, REIT			478	16,070	0.008%
Doximity			547	31,835	0.016%
Dr. Martens			2,458	15,122	0.007%
Dte Energy			2,719	133,545	0.065%
DTE Energy			126	16,330	0.008%
East West Bancorp			461	33,049	0.016%
ECI Macola/Max Holding	4.5	11/9/27	129,350	129,544	0.063%
Edelman Financial Engines Center	6.85	7/20/26	405,000	406,183	0.198%
Element Solutions			742	17,348	0.008%
e.l.f. Beauty			824	22,363	0.011%
Eli Lilly And			1,927	442,285	0.215%
Encore Capital			548	25,970	0.013%
Enerflex			2,700	18,274	0.009%
Engineered Machinery Holdings	4.25	7/19/24	393,979	393,388	0.192%
Entegris			362	44,515	0.022%
Envista Holdings			419	18,105	0.009%

EOG Resources			607	50,648	0.025%
Epicor Software	8.75	7/31/28	130,000	134,144	0.065%
Epiroc			898	17,630	0.009%
Equinix, REIT			72	57,787	0.028%
Equinor			1,947	41,215	0.020%
Equitable Holdings			865	26,339	0.013%
Equity LifeStyle Properties, REIT			234	17,389	0.008%
Equity Residential, REIT			1,725	132,825	0.065%
ERO Copper			981	20,584	0.010%
Erste Group Bank			682	25,071	0.012%
Essex Property Trust, REIT			56	16,801	0.008%
EssilorLuxottica			98	18,104	0.009%
Estee Lauder			856	272,276	0.133%
Etsy			332	68,339	0.033%
Eucrates Biomedical Acquisition			9,800	96,481	0.047%
Eucrates Biomedical Acquisition			3,266	3,397	0.002%
Eurobank Ergasias Services & Holdings			113,728	114,793	0.056%
Euronet Worldwide			353	47,779	0.023%
Exact Sciences			2,560	318,234	0.155%
Exelixis			908	16,544	0.008%
Expedia			1,455	238,198	0.116%
Experian			4,982	192,351	0.094%
Facebook			2,995	1,041,391	0.507%
Fancl			5,000	162,269	0.079%
Farfetch			1,195	60,180	0.029%
Fate Therapeutics			224	19,441	0.009%
FedEx			1,147	342,185	0.167%
Ferrari			1,602	330,092	0.161%
Fifth Third Bancorp			1,383	52,872	0.026%
Figs			350	17,535	0.009%
Filtration	4.5	3/29/25	397,000	397,000	0.193%
First American Financial			273	17,022	0.008%
Five9			430	78,858	0.038%
Fleet US Bidco	3.1	10/7/26	88,240	87,027	0.042%
Flutter Entertainment			93	16,926	0.008%
Flywire			515	18,921	0.009%
Forterra Finance LLC / FRTA Finance	6.5	7/15/25	800,000	862,000	0.420%
Fortive			489	34,103	0.017%
Freshpet			565	92,072	0.045%
Full Truck Alliance, ADR			7,975	162,531	0.079%
FXI Holdings	12.25	11/15/26	200,000	230,000	0.112%
Galp Energia Sgps			3,413	37,108	0.018%
GE			42,894	577,353	0.281%
Generation Bio			323	8,689	0.004%
Genmab			45	18,438	0.009%
Genuit			6,384	54,182	0.026%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	400,000	396,687	0.193%
Golden Nugget	3.25	10/4/23	795,486	789,058	0.384%
Goldman Sachs			102	38,712	0.019%
GPD	10.13	4/1/26	200,000	217,250	0.106%
Graphic Packaging Holding			976	17,705	0.009%
Gree Electric Appliances Inc of Zhuhai			25,400	204,451	0.100%
Guangzhou Metro Investment Finance BVI	2.31	9/17/30	600,000	573,115	0.279%
Guardant Health			146	18,132	0.009%
Guatemala Government Bond	6.13	6/1/50	205,000	251,638	0.123%
GVS			1,409	23,082	0.011%
Hamamatsu Photonics KK			2,900	174,694	0.085%
Hanover Insurance Group			146	19,803	0.010%
Hargreaves Lansdown			743	16,349	0.008%
Harmonic Drive Systems			2,400	131,900	0.064%
Hartford Financial Services			647	40,095	0.020%
HCA Healthcare			183	37,833	0.018%
HDFC Bank			14,986	302,503	0.147%
Heineken			247	29,986	0.015%
Helios Towers			6,915	15,586	0.008%
Hertz	6.46	12/31/21	300,000	300,501	0.146%
Hertz	3.5	6/30/23	168,376	168,061	0.082%
Hess			255	22,267	0.011%
Hexagon			1,693	25,084	0.012%
Hexpol			1,397	17,270	0.008%
Hilton Worldwide Holdings			136	16,404	0.008%
Hologic			421	28,089	0.014%

Home Bancshares			634	15,647	0.008%
Home Depot			251	80,041	0.039%
Home Point Capital	5	2/1/26	185,000	172,513	0.084%
HomeServe			2,175	28,765	0.014%
Honeywell International			268	58,786	0.029%
Hoshizaki			600	50,972	0.025%
Housing Development Finance			6,666	222,686	0.108%
Huayu Automotive Systems			7,000	28,423	0.014%
Huazhu, ADR			4,216	222,647	0.108%
Hubbell			92	17,189	0.008%
HubSpot			332	193,463	0.094%
Humana			116	51,356	0.025%
Huntington Bancshares			4,713	67,255	0.033%
Huntsman			625	16,575	0.008%
Hyland Software	4.25	7/1/24	296,947	297,193	0.145%
IG Investments Holdings	4.75	5/23/25	79,800	79,864	0.039%
IGO			3,009	17,173	0.008%
Imerys			329	15,400	0.007%
IMI			713	16,969	0.008%
Incyte			419	35,250	0.017%
Infineon Technologies			4,594	184,786	0.090%
Infinite Bidco	4.25	3/2/28	200,000	199,750	0.097%
Infinite Bidco	7.5	3/2/29	200,000	201,000	0.098%
Ingersoll-Rand			1,186	57,889	0.028%
ING Groep			2,154	28,593	0.014%
Insmet			654	18,613	0.009%
Insulet			63	17,294	0.008%
Integral Ad Science Holding			2,065	42,498	0.021%
Intelsat Jackson Holdings	8	11/27/23	185,000	187,621	0.091%
Intelsat Jackson Holdings	8.75	1/2/24	220,000	223,714	0.109%
Intelsat Jackson Holdings	8.63	1/2/24	60,000	60,964	0.030%
Intelsat Jackson Holdings	6.5	7/13/22	276,030	277,584	0.135%
Intelsat Jackson Holdings	9.5	9/30/22	195,000	229,613	0.112%
International Paper			568	34,824	0.017%
Intuitive Surgical			252	231,749	0.113%
Ionis Pharmaceuticals			488	19,466	0.009%
IRB Holding	4.25	12/15/27	413,963	413,706	0.201%
Istyle			3,600	16,881	0.008%
Jane Street	2.85	1/26/28	487,550	484,937	0.236%
JBG SMITH Properties, REIT			945	29,777	0.014%
J.B. Hunt Transport Services			245	39,923	0.019%
JD.com, ADR			244	19,474	0.009%
Jeronimo Martins			902	16,459	0.008%
Kansas City Southern			68	19,269	0.009%
Kanzhun, ADR			833	33,028	0.016%
Kemper			244	18,032	0.009%
Keurig Dr Pepper			567	19,981	0.010%
Keyence			100	50,362	0.025%
Kilroy Realty, REIT			244	16,992	0.008%
Kion			560	59,786	0.029%
KKR			350	20,734	0.010%
K-MAC Holdings	9	3/16/26	373,667	375,202	0.183%
Kodiak Sciences			520	48,360	0.024%
Kojamo			752	17,218	0.008%
Komatsu			2,200	54,502	0.027%
Koninklijke DSM			119	22,245	0.011%
Kotak Mahindra Bank			12,397	284,799	0.139%
Kratos Defense & Security Solutions			664	18,917	0.009%
Lam Research			51	33,186	0.016%
Lazard			371	16,788	0.008%
Legrand			164	17,381	0.008%
Leidos Holdings			362	36,598	0.018%
Liberty Broadband	2.75	9/30/50	19,000	20,282	0.010%
Liberty Media Acquisition			10,040	106,324	0.052%
Liberty Media Corp-Liberty Formula One			400	19,284	0.009%
Lifestance Health			7,189	200,286	0.098%
Linde			354	102,341	0.050%
Lindsay			107	17,685	0.009%
Li Ning			2,000	24,397	0.012%
Littelfuse			201	51,213	0.025%
Live Nation Entertainment			910	79,707	0.039%
London Stock Exchange			6,005	663,615	0.323%

lululemon athletica				76	27,738	0.014%
Lumen Technologies	7.5	4/1/24	600,000	674,250	0.328%	
Lundin Energy			611	21,661	0.011%	
LVMH Moet Hennessy Louis Vuitton			71	55,853	0.027%	
Magazine Luiza			39,287	167,059	0.081%	
Magna International			558	51,693	0.025%	
Magnolia Oil & Gas			1,171	18,303	0.009%	
Marqeta			832	23,354	0.011%	
Marriott			206	28,123	0.014%	
Marriott Vacations Worldwide			97	15,452	0.008%	
Marsh & McLennan			150	21,102	0.010%	
Martin Marietta Materials			59	20,757	0.010%	
MasterCard			1,116	407,440	0.198%	
Match			332	53,535	0.026%	
Matsumotokiyoshi Holdings			400	17,708	0.009%	
Mattel	6.75	12/31/25	1,231,000	1,292,550	0.629%	
Mayr Melnhof Karton			85	18,119	0.009%	
McDonald's			158	36,496	0.018%	
MDA			1,464	19,192	0.009%	
MDC Partners	7.5	5/1/24	400,000	405,000	0.197%	
Meituan			500	20,626	0.010%	
Melrose Industries			16,668	35,878	0.017%	
MercadoLibre			38	59,196	0.029%	
Merck			97	18,612	0.009%	
Merck			546	42,462	0.021%	
MetLife			637	38,124	0.019%	
MGM Resorts International			628	26,784	0.013%	
MH Sub I	6.35	2/23/29	300,000	304,314	0.148%	
MH Sub I	3.6	9/13/24	296,915	295,347	0.144%	
MH Sub I	4.75	9/13/24	89,386	89,516	0.044%	
MIC Glen	7.25	6/23/29	400,000	401,800	0.196%	
Microsoft			227	61,494	0.030%	
Middleby			284	49,206	0.024%	
Mirati Therapeutics			117	18,899	0.009%	
Mitchell International	3.35	12/1/24	299,227	296,160	0.144%	
Mitsui Fudosan			1,100	25,436	0.012%	
Miura			900	39,081	0.019%	
Moderna therapeutics			238	55,925	0.027%	
Molina Healthcare			103	26,065	0.013%	
Monday.com			97	21,688	0.011%	
Mondelez International			850	53,074	0.026%	
Mondi			955	25,144	0.012%	
Monster Beverage			274	25,030	0.012%	
Montana Aerospace			2,767	116,482	0.057%	
Monte Rosa therapeutics			481	10,919	0.005%	
Morgan Stanley			1,699	155,781	0.076%	
NARI Technology			11,440	41,073	0.020%	
National Bank of Greece			33,296	94,900	0.046%	
Navistar	3.6	11/6/24	993,328	993,328	0.484%	
nCino			664	39,787	0.019%	
Nestle			540	67,309	0.033%	
Netflix			435	229,771	0.112%	
Neurocrine Biosciences			185	18,004	0.009%	
New Trojan Parent	7.75	1/5/29	300,000	297,000	0.145%	
New Trojan Parent	3.75	1/6/28	90,000	89,512	0.044%	
Next			149	16,216	0.008%	
NextEra Energy			244	17,880	0.009%	
NexTier Oilfield Solutions			5,761	27,422	0.013%	
Nike			332	51,291	0.025%	
Nordstrom			507	18,541	0.009%	
Norfolk Southern			242	64,229	0.031%	
Northern Star Resources			2,068	15,188	0.007%	
Novocure			110	24,400	0.012%	
Nustar Logistics	6.92	1/15/43	3,591	92,001	0.045%	
Nustar Logistics	4.75	2/1/22	200,000	202,000	0.098%	
NVIDIA			66	52,807	0.026%	
NVR			5	24,867	0.012%	
Okta			909	222,414	0.108%	
Old Dominion Freight Line			91	23,096	0.011%	
Olink Holding, ADR			1,161	39,962	0.019%	
Ollies Bargain Outlet Holdings			205	17,247	0.008%	
Onvoy	5.5	2/10/24	663,306	662,271	0.322%	

Opendoor Technologies			1,855	32,889	0.016%
Open Lending			3,948	170,119	0.083%
Option Care Health	3.85	8/6/26	497,475	497,370	0.242%
O'Reilly Automotive			33	18,685	0.009%
Ortho Clinical Diagnostics Holdings			839	17,963	0.009%
Osmose Utilities Services	3.75	6/17/28	300,000	298,500	0.145%
OTP Bank			6,190	333,218	0.162%
Outset Medical			390	19,492	0.009%
OZ Minerals			900	15,131	0.007%
PACCAR			362	32,309	0.016%
Pacific Biosciences of California			625	21,856	0.011%
Pacific Premier Bancorp			530	22,414	0.011%
Packaging Corporation of America			294	39,813	0.019%
Pactiv Evergreen Group Holdings	2.84	2/5/23	307,682	306,913	0.149%
Pagerduty			732	31,169	0.015%
Pan American Silver			546	15,599	0.008%
Parker-Hannifin			153	46,988	0.023%
Paycom Software			99	35,984	0.018%
Paylocity Holding			186	35,489	0.017%
Payoneer Global			2,505	24,678	0.012%
PayPal Holdings			177	51,592	0.025%
Penumbra			97	26,584	0.013%
Pernod Ricard			107	23,782	0.012%
PetSmart	4.25	2/11/28	300,000	300,075	0.146%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	250,000	275,313	0.134%
Philip Morris International			440	43,608	0.021%
Photo Holdings Merger Sub	8.5	10/1/26	230,000	251,850	0.123%
Phreesia			341	20,903	0.010%
Pinduoduo, ADR			725	92,090	0.045%
Pinnacle Financial Partners			442	39,024	0.019%
Pinterest			460	36,317	0.018%
Pioneer Natural Resources			206	33,479	0.016%
Piraeus Financial Holdings			56,039	99,157	0.048%
Planview Parent	4.75	12/17/27	373,125	373,476	0.182%
Playtika Holding			248	5,912	0.003%
PNC Financial Services Group			183	34,909	0.017%
Popular			461	34,598	0.017%
Powszechny Zaklad Ubezpieczen			1,708	16,448	0.008%
PPD	2.75	1/13/28	399,000	398,314	0.194%
PPG Industries			149	25,296	0.012%
Pra	7.38	9/1/25	195,000	209,625	0.102%
PRADA			18,900	143,403	0.070%
PRA Group			449	17,273	0.008%
Procore Technologies			182	17,281	0.008%
Procter & Gamble			351	47,360	0.023%
Project Ruby Ultimate Parent	4	3/10/28	299,250	298,221	0.145%
Prologis, REIT			334	39,923	0.019%
Prudential			838	15,944	0.008%
Quaker Chemical			247	58,586	0.029%
Raymond James Financial			136	17,666	0.009%
RealPage	7.25	4/23/29	195,000	200,606	0.098%
RealPage	3.75	4/24/28	365,000	363,723	0.177%
RealReal			976	19,286	0.009%
Recruit Holdings			10,400	510,003	0.248%
Rede D Or Sao Luiz			2,934	40,891	0.020%
Redfin			292	18,516	0.009%
Regency Centers, REIT			263	16,850	0.008%
Regeneron Pharmaceuticals			68	37,981	0.018%
REI - SECURITY LENDING COLLATERAL			208,266	2,082,659	1.014%
RenaissanceRe Holdings			176	26,192	0.013%
Renrui Human Resources Tech Holdings			6,300	17,430	0.008%
Rent-A-Center Inc/TX	4.75	2/17/28	398,713	398,713	0.194%
Republic of South Africa Government Bond	8	1/31/30	5,775,000	383,899	0.187%
Rising Tide Holdings	9	6/1/29	200,000	199,500	0.097%
ROBLOX			2,158	194,177	0.095%
Roche Holding			82	30,901	0.015%
Roku			51	23,422	0.011%
Roper Technologies			140	65,828	0.032%
Ross Stores			1,452	180,048	0.088%
RPM			314	27,846	0.014%
S2P Acquisition Borrower	3.85	8/14/26	83,328	83,276	0.041%
Safety Insurance Group			214	16,752	0.008%

Safran			260	36,084	0.018%
Salesforce.com			200	48,854	0.024%
Sampo			447	20,555	0.010%
Samsonite International			15,600	31,899	0.016%
Sandvik			641	16,390	0.008%
Sandy Spring Bancorp			371	16,372	0.008%
Sartorius			327	170,206	0.083%
SBA Communications, REIT			257	81,906	0.040%
Schneider Electric			110	17,341	0.008%
Sea, ADR			1,959	537,941	0.262%
Seacoast Banking			923	31,520	0.015%
Seagen			166	26,208	0.013%
Sealed Air			1,029	60,968	0.030%
Seer			973	31,895	0.016%
Selective Insurance			234	18,989	0.009%
Sempra Energy			375	36,302	0.018%
SentinelOne			713	30,303	0.015%
ServiceNow			494	271,478	0.132%
Seven & i Holdings			600	28,741	0.014%
Sherwin-Williams			169	46,044	0.022%
Shin-Etsu Chemical			100	16,726	0.008%
Shoals Technologies			1,161	41,216	0.020%
Shockwave Medical			166	31,495	0.015%
Shopify			309	451,443	0.220%
Siemens			826	131,151	0.064%
Signature Bank			893	219,365	0.107%
SilverBox Engaged Merger Corp I			10,600	106,000	0.052%
SL Green Realty, REIT			224	17,920	0.009%
SMC			100	59,159	0.029%
Smiths Group			2,724	59,993	0.029%
Snap Inc.			3,105	211,575	0.103%
Snowflake Computing			101	24,422	0.012%
SoFi Technologies			1,600	30,672	0.015%
Sompo Holdings			500	18,519	0.009%
Sony			3,200	310,295	0.151%
Sophia	3.9	10/7/27	512,425	512,533	0.250%
Sotera Health Holdings	3.25	12/11/26	400,000	398,168	0.194%
Southern			2,858	143,452	0.070%
Southern Copper			323	20,775	0.010%
Spire			4,330	233,829	0.114%
Spotify Technology			142	39,134	0.019%
Sprint Capital	6.88	11/15/28	600,000	769,500	0.375%
Square			998	243,312	0.118%
Stanley Electric			1,200	34,670	0.017%
Starbucks			372	41,593	0.020%
Stars Group Holdings BV	3.65	7/10/25	355,769	355,816	0.173%
State Street			293	24,108	0.012%
StoneCo			3,119	209,160	0.102%
Stoneridge			556	16,402	0.008%
Stora Enso			967	17,658	0.009%
Stryker			255	66,231	0.032%
SUMCO			700	17,147	0.008%
Summit Industrial Income REIT			1,269	18,191	0.009%
Sun Country Airlines Holdings			3,185	117,877	0.057%
Sun Hung Kai Properties			2,000	29,724	0.014%
Sun Life Financial			656	33,810	0.016%
Suzuki Motor			1,500	63,569	0.031%
Svenska Cellulosa			10,484	171,961	0.084%
Swedbank			1,203	22,396	0.011%
Swedish Match			1,854	15,811	0.008%
Symrise			130	18,116	0.009%
Synopsys			149	41,093	0.020%
Tacala Investment	8.25	2/4/28	495,000	495,312	0.241%
Taiwan Semiconductor Manufacturing			22,000	473,837	0.231%
TC Energy			559	27,682	0.013%
Tech Data	3.6	6/30/25	198,500	198,677	0.097%
Tech Data	5.6	6/30/25	596,744	598,236	0.291%
Teleflex			66	26,518	0.013%
Teleperformance			119	48,325	0.024%
Tenaris			1,493	16,334	0.008%
Tencent Holdings			1,600	120,468	0.059%
Terex			341	16,238	0.008%

Tesla			167	113,510	0.055%
Textron			519	35,692	0.017%
Thales			328	33,514	0.016%
Thermo Fisher Scientific			233	117,542	0.057%
Thermon Group Holdings			976	16,631	0.008%
THG			2,544	21,486	0.010%
Times China Holdings	5.75	1/14/27	718,000	687,751	0.335%
Timken			205	16,521	0.008%
TK Elevator US Newco	4.48	7/30/27	199,001	199,085	0.097%
TKH			720	36,380	0.018%
T-Mobile US			3,402	492,712	0.240%
TotalEnergies			1,676	75,926	0.037%
Tradeweb Markets			169	14,291	0.007%
Trainline			22,830	92,659	0.045%
Trimble			274	22,421	0.011%
Trinity Capital			1,200	17,376	0.008%
Trip.Com, ADR			4,388	155,598	0.076%
TRP Dynamic Credit - I			3,015,930	31,094,241	15.140%
TRP Dynamic Global Bd - I			3,175,742	31,566,871	15.370%
TRP Government Reserve	0.03		29,941,886	29,941,886	14.579%
TRP Ultra Short-Term Bond - I			5,400,777	27,489,953	13.385%
Twilio			274	108,000	0.053%
UAL 2007-1 Pass Through Trust	6.64	7/2/22	297,882	308,308	0.150%
Uber Technologies	3.6	4/4/25	149,231	149,098	0.073%
UGI			2,140	226,037	0.110%
UiPath			42	2,853	0.001%
Ulta Beauty			52	17,980	0.009%
Ultragenyx Pharmaceutical			853	81,334	0.040%
Unilever			865	50,697	0.025%
UNITE			1,066	15,844	0.008%
United Airlines	4.38	4/15/26	175,000	181,125	0.088%
UnitedHealth Group			1,991	797,276	0.388%
UPM-Kymmene			1,037	39,259	0.019%
UPS			538	111,888	0.054%
Upwork			450	26,231	0.013%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	57,260	57,689	0.028%
Valeo			878	26,484	0.013%
Valmont Industries			71	16,760	0.008%
Veeva Systems			98	30,473	0.015%
Velocity Acquisition			10,600	105,470	0.051%
Verallia SASU			563	20,860	0.010%
VeriSign			116	26,412	0.013%
Verisure Holding	5	4/15/25	100,000	120,688	0.059%
Verizon Communications			302	16,921	0.008%
Vertex Pharmaceuticals			306	61,699	0.030%
Vertical Holdco GmbH	7.63	7/15/28	200,000	216,500	0.105%
Verve therapeutics			370	22,293	0.011%
Virtus Investment Partners			78	21,666	0.011%
Visa			290	67,808	0.033%
Volkswagen			237	59,423	0.029%
Voltas			1,553	21,359	0.010%
Voya Financial			343	21,095	0.010%
Vulcan Materials			120	20,888	0.010%
Walgreens Boots Alliance			499	26,252	0.013%
Wal-Mart			126	17,769	0.009%
Walt Disney			951	167,157	0.081%
Wand NewCo 3	3.1	2/5/26	224,119	221,237	0.108%
Wayfair			62	19,574	0.010%
Webster Financial			491	26,190	0.013%
Wec Energy			185	16,456	0.008%
Weir Group			2,141	54,961	0.027%
Welbilt	2.6	10/23/25	800,000	793,000	0.386%
Welbilt	9.5	2/15/24	400,000	418,000	0.204%
Wells Fargo			2,376	107,609	0.052%
Welltower, REIT			294	24,431	0.012%
Wesdome Gold Mines			1,757	16,669	0.008%
Western Alliance Bancorp			2,039	189,321	0.092%
Westlake Chemical			205	18,468	0.009%
West Pharmaceutical Services			105	37,706	0.018%
Westrock			302	16,072	0.008%
Whitbread			382	16,513	0.008%
Williams-Sonoma			107	17,083	0.008%

Wizz Air Holdings				546	35,301	0.017%
Woof Holdings	4.5	12/21/27	219,450	219,268	0.107%	
Woof Holdings	8	12/21/28	300,000	303,000	0.148%	
Workday			299	71,383	0.035%	
XCEL Energy			253	16,668	0.008%	
Xometry			390	34,082	0.017%	
Zai Lab, ADR			107	18,938	0.009%	
Zalando			172	20,802	0.010%	
Zendesk			302	43,591	0.021%	
Zhongsheng Group Holdings			3,500	29,114	0.014%	
Zoom Video Communications			1,488	575,901	0.280%	
Zurich Insurance Group			52	20,887	0.010%	
Miscellaneous Securities ‡				108,857		
Total Investments in Securities				200,732,068		

‡ 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
UBS SECURITIES LLC	USD	567,974	ZAR	(8,060,000)	07/30/2021	5,706	0.003%
HSBC SECURITIES INC	USD	578,934	NZD	(819,000)	07/30/2021	6,486	0.003%
Barclays Bank PLC - Wholesale (SING)	INR	667,512,880	USD	(8,946,814)	07/30/2021	(2,338)	-0.001%
Barclays Bank PLC - Wholesale (SING)	TRY	7,185,000	USD	(817,453)	07/30/2021	(5,476)	-0.003%
Barclays Bank PLC - Wholesale (SING)	TRY	24,787,000	USD	(2,806,925)	07/30/2021	(5,748)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	1,833,997	EUR	(1,532,000)	07/30/2021	16,264	0.008%
GOLDMAN SACHS & CO	TWD	25,000,000	USD	(893,495)	07/09/2021	3,787	0.002%
GOLDMAN SACHS & CO	USD	884,511	TWD	(25,000,000)	07/09/2021	(12,771)	-0.006%
GOLDMAN SACHS & CO	MXN	34,375,000	USD	(1,735,365)	07/30/2021	(17,452)	-0.008%
GOLDMAN SACHS & CO	BRL	3,333,429	USD	(666,779)	08/03/2021	965	0.000%
GOLDMAN SACHS & CO	USD	896,057	TWD	(25,000,000)	08/06/2021	(1,760)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,569,809	CHF	(1,437,000)	07/30/2021	15,439	0.008%
RBC DOMINION SECURITIES INC	INR	37,283,000	USD	(500,595)	07/30/2021	(1,014)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	70,779	CAD	(87,000)	07/30/2021	596	0.000%
UBS SECURITIES LLC	ZAR	9,508,551	USD	(670,050)	07/30/2021	(6,731)	-0.003%

Total Forward Currency Exchange Contracts (4,047)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
Alcoa	30.00	1/21/2022	110	28,930	0.014%
AZN 01/21/2022 C 55 OTC	55.00	1/21/2022	108	69,390	0.034%
Cloudflare	55.00	11/19/2021	72	3,708	0.002%
iShares iBoxx High Yield Corporate Bond ETF	87.00	8/20/2021	(1,414)	(77,063)	(0.038%)
L Brands	55.00	11/19/2021	83	15,936	0.008%
SPDR S&P 500 ETF Trust	385.00	8/20/2021	89	15,041	0.007%
SPDR S&P 500 ETF Trust	398.00	10/15/2021	36	24,390	0.012%
SPX 08/20/2021 C 4275	4,275.00	8/20/2021	(72)	(635,040)	(0.309%)
US BOND FUTR OPTN Aug21C 156	156.00	7/23/2021	(14)	(68,250)	(0.033%)
US BOND FUTR OPTN Aug21P 156	156.00	7/23/2021	(14)	(1,750)	(0.001%)
US BOND FUTR OPTN Aug21P 158	158.00	7/23/2021	(14)	(5,250)	(0.003%)

Total Options (629,958)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
TRS IR 2Y 01/20/2022	1,000	1,490	0.001%
TRS D 2Y 01/20/2022	1,660	(7,553)	(0.004%)
TRS EXC 2Y 01/20/2022	5,194	(14,543)	(0.007%)
TRS AZN 2Y 01/20/2022	(3,208)	(3,400)	(0.002%)
TRS SG/CD 2Y 01/20/2022	172,700	(3,853)	(0.002%)
TRS INTU 2Y 01/20/2022	60	1,168	0.001%
TRS NL/WKL 2Y 01/19/2022	(1,689)	(6,569)	(0.003%)
TRS ATO 2Y 01/20/2022	200	(970)	0.000%
TRS T 2Y 01/20/2022	(745)	373	0.000%
TRS YSAC 2Y 01/20/2022	3,200	0	0.000%
TRS FXI 2Y 01/20/2022	(1,900)	(1,425)	(0.001%)
TRS AU/DMP 2Y 01/19/2022	1,689	4,953	0.002%
TRS POOL 2Y 01/20/2022	(181)	(4,389)	(0.002%)
TRS APH 2Y 01/20/2022	4,653	(93)	0.000%
TRS AU/ALQ 2Y 01/19/2022	5,000	1,687	0.001%
TRS AMAT 2Y 01/20/2022	(2,113)	(7,945)	(0.004%)
TRS GE 2Y 01/20/2022	1,398	(112)	0.000%
TRS APH 2Y 01/20/2022	660	(13)	0.000%
TRS WEC 2Y 01/20/2022	326	(1,353)	(0.001%)
TRS QCOM 2Y 01/20/2022	649	4,770	0.002%
TRS GB/BRBY 2Y 01/19/2022	8,100	(20,393)	(0.010%)
TRS JP/4911 2Y 01/19/2022	1,200	119	0.000%
TRS INTU 2Y 01/20/2022	207	4,028	0.002%
TRS JP/8801 2Y 01/19/2022	1,900	(2,206)	(0.001%)
TRS FXI 2Y 01/20/2022	(1,900)	(1,425)	(0.001%)
TRS CH/BAER 2Y 01/19/2022	2,783	(2,827)	(0.001%)
TRS JP/8830 2Y 01/19/2022	(4,500)	(5,266)	(0.003%)
TRS LYV 2Y 01/20/2022	100	163	0.000%
TRS IDXX 2Y 01/20/2022	(267)	(10,490)	(0.005%)

TRS JP/7309 2Y 01/19/2022	(500)	(7,899)	(0.004%)
TRS GB/SLA 2Y 01/19/2022	(13,133)	2,834	0.001%
TRS C 2Y 01/20/2022	(1,351)	4,148	0.002%
TRS FISV 2Y 01/20/2022	570	(1,619)	(0.001%)
TRS JP/4503 2Y 01/19/2022	4,300	(387)	0.000%
TRS PAYO 2Y 01/20/2022	4,200	1,512	0.001%
TRS CA/FM 2Y 01/19/2022	(1,000)	(1,751)	(0.001%)
TRS DE/MTX 2Y 01/19/2022	(185)	614	0.000%
TRS FISV 2Y 01/20/2022	415	(1,179)	(0.001%)
TRS ZEN 2Y 01/20/2022	1,000	6,480	0.003%
TRS LNT 2Y 01/20/2022	(21)	63	0.000%
TRS FB 2Y 01/20/2022	400	4,384	0.002%
TRS JP/8136 2Y 01/19/2022	14,500	2,088	0.001%
TRS CA/SLF 2Y 01/19/2022	1,808	423	0.000%
TRS LNT 2Y 01/20/2022	(10)	30	0.000%
TRS FR/ETL 2Y 01/19/2022	(10,000)	5,466	0.003%
TRS WDAY 2Y 01/20/2022	118	818	0.000%
TRS IEX 2Y 01/20/2022	(2,351)	5,666	0.003%
TRS LLY 2Y 01/20/2022	240	1,440	0.001%
TRS DCI 2Y 01/20/2022	(1,800)	(1,926)	(0.001%)
TRS CH/TECN 2Y 01/19/2022	(87)	(1,636)	(0.001%)
TRS RACE 2Y 01/20/2022	540	837	0.000%
TRS NSC 2Y 01/20/2022	688	(5,380)	(0.003%)
TRS TRMB 2Y 01/20/2022	1,937	7,051	0.003%
TRS GB/GNC 2Y 07/12/2021	113,624	(19,961)	(0.010%)
TRS RMD 2Y 01/20/2022	2,065	20,774	0.010%
TRS TFC 2Y 01/20/2022	(12,148)	20,773	0.010%
TRS AU/NCM 2Y 01/19/2022	(3,360)	6,073	0.003%
TRS LNT 2Y 01/20/2022	(330)	987	0.000%
TRS IT/DIA 2Y 01/19/2022	135	1,449	0.001%
TRS FR/AIR 2Y 01/19/2022	542	(3,046)	(0.001%)
TRS TSLA 2Y 01/20/2022	(301)	4,621	0.002%
TRS PT/GALP 2Y 01/19/2022	5,936	(6,215)	(0.003%)
TRS ELF 2Y 01/20/2022	700	(1,022)	0.000%
TRS MLM 2Y 01/20/2022	17	94	0.000%
TRS OTIS 2Y 01/20/2022	1,887	1,472	0.001%
TRS ES 2Y 01/20/2022	56	(198)	0.000%
TRS FUN 2Y 01/20/2022	1,800	(1,494)	(0.001%)
TRS CH/CFR 2Y 01/19/2022	1,181	(4,212)	(0.002%)
TRS TGT 2Y 01/20/2022	(627)	(5,750)	(0.003%)
TRS BKI 2Y 01/20/2022	400	1,552	0.001%
TRS HUM 2Y 01/20/2022	179	3,233	0.002%
TRS AEE 2Y 01/20/2022	400	(2,440)	(0.001%)
TRS ELF 2Y 01/20/2022	700	(1,022)	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(28)	67	0.000%
TRS JP/9984 2Y 01/19/2022	(5,200)	13,077	0.006%
TRS GB/ASC 2Y 01/19/2022	438	(1,442)	(0.001%)
TRS SE/KINVB 2Y 01/19/2022	(1,502)	(3,335)	(0.002%)
TRS NICE 2Y 01/20/2022	70	103	0.000%
TRS ZEN 2Y 01/20/2022	300	1,944	0.001%
TRS VMC 2Y 01/20/2022	341	685	0.000%
TRS NVR 2Y 01/20/2022	8	2,095	0.001%
TRS HK/6823 2Y 01/19/2022	295,000	3,799	0.002%
TRS FI/NESTE 2Y 01/19/2022	(2,742)	11,250	0.005%
TRS SCHW 2Y 01/20/2022	1,206	326	0.000%
TRS HLXA 2Y 01/20/2022	400	104	0.000%
TRS FB 2Y 01/20/2022	67	734	0.000%
TRS MU 2Y 01/20/2022	(500)	(1,400)	(0.001%)
TRS EOG 2Y 01/20/2022	691	(1,493)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(3,330)	(0.002%)
TRS SIVB 2Y 01/20/2022	(319)	(1,978)	(0.001%)
TRS ASND 2Y 01/20/2022	400	(788)	0.000%
TRS TRV 2Y 01/20/2022	215	(1,056)	(0.001%)
TRS LBRDK 2Y 01/20/2022	1,425	18,240	0.009%
TRS DE/SX5EEX 2Y 01/19/2022	(5,105)	3,627	0.002%
TRS JP/4543 2Y 01/19/2022	(3,900)	(8,460)	(0.004%)
TRS IT/STLA 2Y 01/19/2022	9,970	(4,067)	(0.002%)
TRS AIRC 2Y 01/20/2022	2	(4)	0.000%
TRS ES 2Y 01/20/2022	200	(706)	0.000%
TRS ALLE 2Y 01/20/2022	(810)	(648)	0.000%
TRS CSTM 2Y 01/20/2022	944	(982)	0.000%
TRS FLT 2Y 01/20/2022	200	(3,330)	(0.002%)
TRS DE/ZAL 2Y 01/19/2022	1,286	11,086	0.005%
TRS UPS 2Y 01/20/2022	425	2,393	0.001%
TRS MA 2Y 01/20/2022	51	(155)	0.000%
TRS AJRD 2Y 01/20/2022	5,300	(5,565)	(0.003%)
TRS VRTX 2Y 01/20/2022	206	2,608	0.001%
TRS NO/YAR 2Y 01/19/2022	(4,121)	6,988	0.003%
TRS EQR 2Y 01/20/2022	400	(1,084)	(0.001%)
TRS LNT 2Y 01/20/2022	(109)	326	0.000%
TRS FI/KOJAMO 2Y 01/19/2022	441	(209)	0.000%
TRS XYL 2Y 01/20/2022	(85)	(159)	0.000%
TRS AU/DXS 2Y 01/19/2022	(66,913)	3,513	0.002%
TRS DK/GMAB 2Y 01/19/2022	595	(13,283)	(0.006%)
TRS GB/INF 2Y 01/19/2022	11,836	(5,632)	(0.003%)
TRS KMB 2Y 01/20/2022	2,377	4,440	0.002%
TRS AZN 2Y 01/20/2022	(2,275)	(2,412)	(0.001%)
TRS GB/KYGA 2Y 01/19/2022	668	6,099	0.003%
TRS PAYC 2Y 01/20/2022	(75)	(2,124)	(0.001%)
TRS GB/SLA 2Y 01/19/2022	(14,968)	1,781	0.001%
TRS SPGI 2Y 01/20/2022	(1,220)	(17,605)	(0.009%)
TRS CH/TECN 2Y 01/19/2022	(220)	(4,137)	(0.002%)
TRS DE/KGX 2Y 01/19/2022	1,483	(2,005)	(0.001%)
TRS SOYB 2Y 01/20/2022	(1,000)	(410)	0.000%
TRS ES/SAN 2Y 01/19/2022	(1,222)	299	0.000%
TRS BURL 2Y 01/20/2022	435	6,856	0.003%
TRS SEE 2Y 01/20/2022	2,929	1,523	0.001%
TRS UDR 2Y 01/20/2022	(959)	604	0.000%
TRS GB/AZN 2Y 01/19/2022	934	4,393	0.002%
TRS SBAC 2Y 01/20/2022	(365)	376	0.000%

TRS TMUS 2Y 01/20/2022	1,093	(929)	0.000%
TRS GB/LSEG 2Y 01/19/2022	205	369	0.000%
TRS JP/6098 2Y 01/19/2022	3,600	(8,717)	(0.004%)
TRS RSG 2Y 01/20/2022	2,618	(1,597)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(6,900)	(12,079)	(0.006%)
TRS GB/TRN 2Y 07/12/2021	35,793	13,269	0.006%
TRS OUT 2Y 01/20/2022	5,000	(1,300)	(0.001%)
TRS IBM 2Y 01/20/2022	(200)	554	0.000%
TRS EXPD 2Y 01/20/2022	(200)	(222)	0.000%
TRS CH/UBSG 2Y 01/19/2022	(10,257)	5,598	0.003%
TRS CAT 2Y 01/20/2022	(1,916)	2,161	0.001%
TRS HK/2338 2Y 01/19/2022	(35,000)	180	0.000%
TRS JP/5713 2Y 01/19/2022	5,000	(15,302)	(0.007%)
TRS CTVA 2Y 01/20/2022	(1,468)	(59)	0.000%
TRS WELL 2Y 01/20/2022	313	607	0.000%
TRS SOYB 2Y 01/20/2022	(1,200)	(492)	0.000%
TRS USB 2Y 01/20/2022	(1,894)	2,917	0.001%
TRS PSTH 2Y 01/20/2022	3,750	1,088	0.001%
TRS GB/COPA 2Y 01/20/2022	(2,849)	6,339	0.003%
TRS GB/SGRO 2Y 01/19/2022	1,235	(68)	0.000%
TRS ES/BBVA 2Y 01/19/2022	26,318	(4,431)	(0.002%)
TRS BIIB 2Y 01/20/2022	542	(26,997)	(0.013%)
TRS STT 2Y 01/20/2022	(2,525)	8,863	0.004%
TRS STXB 2Y 01/20/2022	380	(414)	0.000%
TRS CNSH1CNSH/603056 2Y 01/20/2022	94,100	(14,797)	(0.007%)
TRS LRCX 2Y 01/20/2022	(159)	(1,148)	(0.001%)
TRS LNT 2Y 01/20/2022	(20)	60	0.000%
TRS JP/1475 2Y 01/19/2022	(32,382)	4,955	0.002%
TRS ZEN 2Y 01/20/2022	140	907	0.000%
TRS DE/HNR1 2Y 01/19/2022	(1,015)	1,986	0.001%
TRS ES/AMS 2Y 01/19/2022	1,670	(10,257)	(0.005%)
TRS JP/6465 2Y 01/19/2022	1,400	(11,342)	(0.006%)
TRS SPY 2Y 01/20/2022	(4,431)	(35,682)	(0.017%)
TRS SPGI 2Y 01/20/2022	(852)	(12,294)	(0.006%)
TRS ZTS 2Y 01/20/2022	244	168	0.000%
TRS SRRK 2Y 01/20/2022	1,400	(2,002)	(0.001%)
TRS LULU 2Y 01/20/2022	408	6,639	0.003%
TRS QQQ 2Y 01/20/2022	(191)	(2,324)	(0.001%)
TRS AZN 2Y 01/20/2022	(2,600)	(2,756)	(0.001%)
TRS GB/LSEG 2Y 07/12/2021	404	2,370	0.001%
TRS VZ 2Y 01/20/2022	(930)	1,172	0.001%
TRS GB/DLN 2Y 01/19/2022	586	(1,986)	(0.001%)
TRS JP/4021 2Y 01/19/2022	(600)	1,674	0.001%
TRS ANSS 2Y 01/20/2022	(763)	(8,813)	(0.004%)
TRS ZBH 2Y 01/20/2022	(324)	(804)	0.000%
TRS LNFA 2Y 01/20/2022	6,500	0	0.000%
TRS JP/3038 2Y 01/19/2022	12,400	70,653	0.034%
TRS BDX 2Y 01/20/2022	62	109	0.000%
TRS QCOM 2Y 01/20/2022	614	4,513	0.002%
TRS CH/KNIN 2Y 01/19/2022	(289)	625	0.000%
TRS TW 2Y 01/20/2022	696	(90)	0.000%
TRS JP/4523 2Y 01/19/2022	2,600	1,796	0.001%
TRS JP/4021 2Y 01/19/2022	(2,400)	6,697	0.003%
TRS QQEW 2Y 01/20/2022	(50)	(172)	0.000%
TRS SE/ALFA 2Y 01/19/2022	3,587	2,180	0.001%
TRS AU/ALQ 2Y 01/19/2022	10,000	3,225	0.002%
TRS IT/TEN 2Y 01/19/2022	12,694	(5,660)	(0.003%)
TRS ATC 2Y 01/20/2022	308	(163)	0.000%
TRS WEC 2Y 01/20/2022	107	(444)	0.000%
TRS IWM 2Y 01/20/2022	(600)	594	0.000%
TRS AMZN 2Y 01/20/2022	9	513	0.000%
TRS HIG 2Y 01/20/2022	966	(2,705)	(0.001%)
TRS BMY 2Y 01/20/2022	(1,100)	660	0.000%
TRS CSX 2Y 01/20/2022	4,368	(3,160)	(0.002%)
TRS TW 2Y 01/20/2022	109	(14)	0.000%
TRS CPT 2Y 01/20/2022	300	(531)	0.000%
TRS CEF 2Y 01/20/2022	2,000	(2,160)	(0.001%)
TRS FR/VIV 2Y 01/19/2022	609	(556)	0.000%
TRS SPY 2Y 01/20/2022	(850)	(3,043)	(0.001%)
TRS IT/RACE 2Y 01/19/2022	422	3,077	0.001%
TRS MX/AXTELCPO 2Y 01/19/2022	(4,100)	68	0.000%
TRS IBM 2Y 01/20/2022	(416)	1,152	0.001%
TRS WDAY 2Y 01/20/2022	3	21	0.000%
TRS MAR 2Y 01/20/2022	92	(698)	0.000%
TRS GOOGL 2Y 01/20/2022	15	201	0.000%
TRS CA/FNV 2Y 01/19/2022	(722)	3,075	0.001%
TRS DK/VWS 2Y 01/19/2022	(2,290)	(6,792)	(0.003%)
TRS GB/ASC 2Y 01/19/2022	1,396	(4,596)	(0.002%)
TRS TRV 2Y 01/20/2022	721	(3,540)	(0.002%)
TRS HK/1999 2Y 01/19/2022	(43,600)	5,279	0.003%
TRS JP/6273 2Y 01/19/2022	(300)	(729)	0.000%
TRS GB/WTB 2Y 01/19/2022	777	(2,343)	(0.001%)
TRS GE 2Y 01/20/2022	4,640	(371)	0.000%
TRS USB 2Y 01/20/2022	(6,362)	9,797	0.005%
TRS NEM 2Y 01/20/2022	(1,400)	7,980	0.004%
TRS DE/ALV 2Y 01/19/2022	(2,962)	28,449	0.014%
TRS FR/BNP 2Y 01/19/2022	(8,869)	37,859	0.018%
TRS CADE 2Y 01/20/2022	2,000	(1,860)	(0.001%)
TRS IT/ISP 2Y 01/19/2022	(25,448)	3,666	0.002%
TRS MLM 2Y 01/20/2022	53	294	0.000%
TRS GB/SLA 2Y 01/19/2022	(58,505)	12,625	0.006%
TRS SPGI 2Y 01/20/2022	(640)	(9,235)	(0.004%)
TRS JP/1475 2Y 01/19/2022	(46,353)	7,093	0.003%
TRS MAA 2Y 01/20/2022	(331)	811	0.000%
TRS JP/2503 2Y 01/19/2022	2,500	(3,150)	(0.002%)
TRS IPG 2Y 01/20/2022	(3,100)	3,875	0.002%
TRS LNT 2Y 01/20/2022	(50)	150	0.000%
TRS SE/SEBA 2Y 01/19/2022	(11,404)	(1,599)	(0.001%)
TRS GB/DLN 2Y 01/19/2022	1,124	(3,047)	(0.001%)
TRS CH/STMN 2Y 01/19/2022	(89)	(7,936)	(0.004%)

TRS FR/SAN 2Y 01/19/2022	2,301	8,267	0.004%
TRS CCJ 2Y 01/20/2022	(1,071)	1,071	0.001%
TRS FUN 2Y 01/20/2022	900	(747)	0.000%
TRS IT/ATL 2Y 01/19/2022	9,210	(5,242)	(0.003%)
TRS GB/SSPG 2Y 01/19/2022	1,974	(1,614)	(0.001%)
TRS AMT 2Y 01/20/2022	309	(102)	0.000%
TRS TER 2Y 01/20/2022	(1,242)	(4,533)	(0.002%)
TRS JP/1475 2Y 01/19/2022	(8,333)	438	0.000%
TRS JP/2802 2Y 01/19/2022	(5,800)	(6,797)	(0.003%)
TRS MU 2Y 01/20/2022	(500)	(1,400)	(0.001%)
TRS TW 2Y 01/20/2022	313	(41)	0.000%
TRS NXPI 2Y 01/20/2022	664	1,813	0.001%
TRS CTAQ 2Y 01/20/2022	6,500	(390)	0.000%
TRS T 2Y 01/20/2022	(3,400)	1,700	0.001%
TRS LLY 2Y 01/20/2022	651	3,906	0.002%
TRS NJJ 2Y 01/20/2022	(769)	(192)	0.000%
TRS CPT 2Y 01/20/2022	600	(1,062)	(0.001%)
TRS TXN 2Y 01/20/2022	384	1,417	0.001%
TRS GB/DGE 2Y 01/19/2022	2,973	(720)	0.000%
TRS AU/CBA 2Y 01/19/2022	(2,909)	(1,316)	(0.001%)
USD ZCIS 6/25/26 PAY CPI	(9,500,000)	(25,004)	(0.012%)
TRS GB/HLMA 2Y 01/19/2022	(7,760)	15,243	0.007%
TRS VZ 2Y 01/20/2022	(1,471)	1,853	0.001%
TRS DE/IFX 2Y 01/19/2022	1,907	(396)	0.000%
TRS LYV 2Y 01/20/2022	55	90	0.000%
TRS POOL 2Y 01/20/2022	(589)	(14,283)	(0.007%)
TRS TUP 2Y 01/20/2022	(800)	(416)	0.000%
TRS VLO 2Y 01/20/2022	(526)	2,220	0.001%
TRS SRRK 2Y 01/20/2022	178	(255)	0.000%
TRS INFO 2Y 01/20/2022	3,002	9,396	0.005%
TRS DIS 2Y 01/20/2022	114	(10)	0.000%
TRS KR 2Y 01/20/2022	(3,875)	(1,705)	(0.001%)
TRS UDR 2Y 01/20/2022	(1,129)	711	0.000%
TRS KKR 2Y 01/20/2022	3,802	13,497	0.007%
TRS AIRC 2Y 01/20/2022	6,805	(12,317)	(0.006%)
TRS PSTH 2Y 01/20/2022	3,750	1,088	0.001%
TRS FCX 2Y 01/20/2022	(2,114)	1,036	0.001%
TRS T 2Y 01/20/2022	(1,400)	700	0.000%
TRS STXB 2Y 01/20/2022	1,000	(1,090)	(0.001%)
TRS FMC 2Y 01/20/2022	(1,107)	11,690	0.006%
TRS NEE 2Y 01/20/2022	2,500	2,850	0.001%
TRS ABC 2Y 01/20/2022	(511)	2,320	0.001%
TRS EOG 2Y 01/20/2022	646	(1,395)	(0.001%)
TRS FB 2Y 01/20/2022	400	4,384	0.002%
TRS HD 2Y 01/20/2022	993	12,353	0.006%
TRS ATO 2Y 01/20/2022	(3,642)	17,664	0.009%
TRS ABTX 2Y 01/20/2022	500	(1,190)	(0.001%)
TRS GBIO 2Y 01/20/2022	800	1,010	0.000%
TRS CFG 2Y 01/20/2022	762	(1,410)	(0.001%)
TRS CADE 2Y 01/20/2022	1,383	(1,286)	(0.001%)
TRS MAR 2Y 01/20/2022	900	(6,831)	(0.003%)
TRS GB/TRN 2Y 01/19/2022	4,204	1,559	0.001%
TRS QQEW 2Y 01/20/2022	(400)	(1,376)	(0.001%)
TRS TMUS 2Y 01/20/2022	1,258	(1,069)	(0.001%)
TRS WDAY 2Y 01/20/2022	31	215	0.000%
TRS JP/3382 2Y 01/19/2022	3,000	7,858	0.004%
TRS ALXN 2Y 01/20/2022	1,510	2,733	0.001%
TRS CH/GEBN 2Y 01/19/2022	(15)	(447)	0.000%
TRS VII 2Y 01/20/2022	7,292	(73)	0.000%
TRS ATO 2Y 01/20/2022	250	(1,213)	(0.001%)
TRS BR/MGLU3 2Y 01/20/2022	10,200	144	0.000%
TRS FI/STERV 2Y 01/19/2022	61	39	0.000%
TRS SCHW 2Y 01/20/2022	190	51	0.000%
TRS JPM 2Y 01/20/2022	(5,432)	(1,956)	(0.001%)
TRS DRE 2Y 01/20/2022	(3,074)	4,765	0.002%
TRS FLT 2Y 01/20/2022	200	(3,330)	(0.002%)
TRS DE/DPW 2Y 01/19/2022	2,408	999	0.000%
TRS BLK 2Y 01/20/2022	(442)	4,221	0.002%
TRS BXS 2Y 01/20/2022	(2,532)	4,001	0.002%
TRS LUV 2Y 01/20/2022	3,700	(14,911)	(0.007%)
TRS IT 2Y 01/20/2022	(451)	(3,337)	(0.002%)
TRS CFG 2Y 01/20/2022	1,552	(2,871)	(0.001%)
TRS FNV 2Y 01/20/2022	200	(1,352)	(0.001%)
TRS PNC 2Y 01/20/2022	438	653	0.000%
TRS XOM 2Y 01/20/2022	(1,011)	1,264	0.001%
TRS FRC 2Y 01/20/2022	(658)	99	0.000%
TRS CRM 2Y 01/20/2022	474	801	0.000%
TRS AEE 2Y 01/20/2022	123	(750)	0.000%
TRS DE/ICOV 2Y 01/19/2022	2,010	2,622	0.001%
TRS ES/AMS 2Y 01/19/2022	600	(3,685)	(0.002%)
TRS IT/DIA 2Y 01/19/2022	249	2,672	0.001%
TRS CA/FM 2Y 01/19/2022	(1,000)	(1,751)	(0.001%)
TRS HK/2338 2Y 01/19/2022	(55,000)	283	0.000%
TRS AU/NCM 2Y 01/19/2022	(7,812)	14,119	0.007%
TRS SOGO 2Y 01/20/2022	(7,058)	(847)	0.000%
TRS DE/AFX 2Y 01/19/2022	(1,084)	(11,247)	(0.005%)
TRS DE/DPW 2Y 01/19/2022	13,501	5,603	0.003%
TRS SOYB 2Y 01/20/2022	(1,100)	(451)	0.000%
TRS MSFT 2Y 01/20/2022	956	11,988	0.006%
TRS GB/ULVR 2Y 01/19/2022	2,740	(4,056)	(0.002%)
TRS SPGI 2Y 01/20/2022	(341)	(4,921)	(0.002%)
TRS DOW 2Y 01/20/2022	(5,482)	2,676	0.001%
TRS AIRC 2Y 01/20/2022	1,551	(2,807)	(0.001%)
TRS NFLX 2Y 01/20/2022	94	3,413	0.002%
TRS MSFT 2Y 01/20/2022	783	9,819	0.005%
TRS CA/WDO 2Y 01/19/2022	12,000	(6,680)	(0.003%)
TRS CA/RV 2Y 01/19/2022	(4,486)	6,297	0.003%
TRS APH 2Y 01/20/2022	202	(4)	0.000%
TRS CA/FM 2Y 01/19/2022	(735)	(1,287)	(0.001%)
TRS SOYB 2Y 01/20/2022	(1,050)	(431)	0.000%

TRS FB 2Y 01/20/2022	522	5,721	0.003%
TRS FLT 2Y 01/20/2022	62	(1,032)	(0.001%)
TRS AMZN 2Y 01/20/2022	26	1,483	0.001%
TRS DLR 2Y 01/20/2022	(469)	4,179	0.002%
TRS DE/SY1 2Y 01/19/2022	764	3,714	0.002%
TRS NL/NN 2Y 01/19/2022	(2,943)	5,409	0.003%
TRS ES/AMS 2Y 01/19/2022	1,000	(6,142)	(0.003%)
TRS PNC 2Y 01/20/2022	309	460	0.000%
TRS CADE 2Y 01/20/2022	1,000	(930)	0.000%
TRS V 2Y 01/20/2022	84	71	0.000%
TRS IFF 2Y 01/20/2022	1,305	2,832	0.001%
TRS DCI 2Y 01/20/2022	(800)	(1,776)	(0.001%)
TRS LNT 2Y 01/20/2022	(89)	266	0.000%
TRS INTC 2Y 01/20/2022	(3,500)	6,475	0.003%
TRS GB/LSE 2Y 01/19/2022	200	360	0.000%
TRS OUT 2Y 01/20/2022	779	(203)	0.000%
TRS CAWDO 2Y 01/19/2022	1,856	(1,033)	(0.001%)
TRS KHC 2Y 01/20/2022	(523)	1,036	0.001%
TRS GB/DLG 2Y 01/19/2022	70,987	(10,605)	(0.005%)
TRS FR/AKE 2Y 01/19/2022	(1,088)	3,612	0.002%
TRS NL/INGA 2Y 01/19/2022	30,638	(3,560)	(0.002%)
TRS WFC 2Y 01/20/2022	2,017	(343)	0.000%
TRS GTN 2Y 01/20/2022	(454)	(377)	0.000%
TRS GB/MGGT 2Y 01/19/2022	45,814	(16,667)	(0.008%)
TRS CVNA 2Y 01/20/2022	31	887	0.000%
TRS FR/MC 2Y 01/19/2022	(135)	2,641	0.001%
TRS LOW 2Y 01/20/2022	(386)	(2,351)	(0.001%)
TRS PAYC 2Y 01/20/2022	(574)	(16,256)	(0.008%)
TRS HPE 2Y 01/20/2022	(2,100)	2,205	0.001%
TRS MA 2Y 01/20/2022	200	(606)	0.000%
TRS ANET 2Y 01/20/2022	(482)	(275)	0.000%
TRS KMX 2Y 01/20/2022	(1,607)	(16,584)	(0.008%)
TRS SE/VOLVB 2Y 01/19/2022	(3,937)	9,454	0.005%
TRS ZBRA 2Y 01/20/2022	(446)	(10,432)	(0.005%)
TRS INTC 2Y 01/20/2022	(1,047)	1,937	0.001%
TRS CORN 2Y 01/20/2022	(5,000)	(1,550)	(0.001%)
TRS BR/MGLU3 2Y 01/20/2022	9,800	(1,464)	(0.001%)
TRS WBA 2Y 01/20/2022	(694)	1,131	0.001%
TRS LNT 2Y 01/20/2022	(29)	87	0.000%
TRS TFC 2Y 01/20/2022	(1,523)	2,604	0.001%
TRS MCK 2Y 01/20/2022	254	(767)	0.000%
TRS AAPL 2Y 01/20/2022	(2,598)	(19,017)	(0.009%)
TRS JP/9064 2Y 01/19/2022	(3,800)	(4,447)	(0.002%)
TRS LNT 2Y 01/20/2022	(15)	45	0.000%
TRS VMC 2Y 01/20/2022	64	129	0.000%
TRS INTU 2Y 01/20/2022	412	8,018	0.004%
TRS CBTX 2Y 01/20/2022	700	(1,001)	0.000%
TRS PNC 2Y 01/20/2022	102	152	0.000%
TRS LNT 2Y 01/20/2022	(359)	1,073	0.001%
TRS JP/6965 2Y 01/19/2022	5,700	0	0.000%
TRS GB/BOO 2Y 01/19/2022	3,552	(919)	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(20)	1,228	0.001%
TRS JP/7203 2Y 01/19/2022	6,600	(21,684)	(0.011%)
TRS DDMX 2Y 01/20/2022	6,500	(455)	0.000%
TRS ES 2Y 01/20/2022	300	(1,059)	(0.001%)
TRS ES/SAN 2Y 01/19/2022	(17,416)	4,264	0.002%
TRS CORN 2Y 01/20/2022	(1,100)	(341)	0.000%
TRS PNR 2Y 01/20/2022	(150)	(48)	0.000%
TRS DK/VWS 2Y 01/19/2022	(2,385)	(7,074)	(0.003%)
TRS AU/XRO 2Y 01/19/2022	1,519	5,798	0.003%
TRS BSN 2Y 01/20/2022	755	(76)	0.000%
TRS CORN 2Y 01/20/2022	(5,000)	(1,550)	(0.001%)
TRS AAPL 2Y 01/20/2022	(764)	(5,592)	(0.003%)
TRS AAPL 2Y 01/20/2022	(794)	(5,812)	(0.003%)
TRS EEM 2Y 01/20/2022	(469)	(42)	0.000%
TRS GB/PLP 2Y 01/19/2022	2,000	(55)	0.000%
TRS WEC 2Y 01/20/2022	880	(3,652)	(0.002%)
TRS RNR 2Y 01/20/2022	286	(274)	0.000%
TRS MX/ALPEKA 2Y 01/19/2022	(4,700)	(398)	0.000%
TRS COP 2Y 01/20/2022	1,944	(525)	0.000%
TRS GB/BOO 2Y 01/19/2022	26,056	(7,064)	(0.003%)
TRS FI/SAMPO 2Y 01/19/2022	4,300	1,938	0.001%
TRS HUM 2Y 01/20/2022	93	1,680	0.001%
TRS LH 2Y 01/20/2022	(200)	(3,084)	(0.002%)
TRS XOM 2Y 01/20/2022	(2,129)	2,661	0.001%
TRS IPG 2Y 01/20/2022	(825)	1,031	0.001%
TRS SG/YZJSGD 2Y 01/19/2022	152,600	(2,270)	(0.001%)
TRS AMD 2Y 01/20/2022	1,397	18,804	0.009%
TRS VLO 2Y 01/20/2022	(1,385)	5,845	0.003%
TRS VMC 2Y 01/20/2022	45	90	0.000%
TRS SPGI 2Y 01/20/2022	(801)	(11,558)	(0.006%)
TRS HK/6823 2Y 01/19/2022	30,000	386	0.000%
TRS OPRT 2Y 01/20/2022	1,000	(1,440)	(0.001%)
TRS VMC 2Y 01/20/2022	77	155	0.000%
TRS LNT 2Y 01/20/2022	(97)	290	0.000%
TRS WDAY 2Y 01/20/2022	160	1,109	0.001%
TRS CH/ALC 2Y 01/19/2022	317	315	0.000%
TRS FDX 2Y 01/20/2022	196	(190)	0.000%
TRS GOOGL 2Y 01/20/2022	50	670	0.000%
TRS JP/6367 2Y 01/19/2022	(500)	(1,058)	(0.001%)
TRS COP 2Y 01/20/2022	1,137	(307)	0.000%
TRS UPS 2Y 01/20/2022	482	2,714	0.001%
TRS XRT 2Y 01/20/2022	(500)	(1,430)	(0.001%)
TRS QQEW 2Y 01/20/2022	(900)	(3,096)	(0.002%)
TRS LUV 2Y 01/20/2022	3,146	(12,678)	(0.006%)
TRS HK/1910 2Y 01/19/2022	90,300	(22,097)	(0.011%)
TRS ABTX 2Y 01/20/2022	500	(1,190)	(0.001%)
TRS JP/1824 2Y 01/19/2022	21,200	(4,389)	(0.002%)
TRS MU 2Y 01/20/2022	(500)	(1,400)	(0.001%)
TRS DISCA 2Y 01/20/2022	(7,000)	(4,270)	(0.002%)

TRS APD 2Y 01/20/2022	546	(7,316)	(0.004%)
TRS GB/LSEG 2Y 01/19/2022	129	232	0.000%
TRS WY 2Y 01/20/2022	(2,429)	607	0.000%
TRS DE/EVD 2Y 01/19/2022	2,000	(569)	0.000%
TRS ES/BBVA 2Y 01/19/2022	5,190	(874)	0.000%
TRS EGBN 2Y 01/20/2022	400	(576)	0.000%
TRS PAYO 2Y 01/20/2022	2,200	792	0.000%
TRS ABTX 2Y 01/20/2022	500	(1,190)	(0.001%)
TRS EQR 2Y 01/20/2022	600	(1,626)	(0.001%)
TRS MTD 2Y 01/20/2022	(134)	(3,607)	(0.002%)
TRS VTR 2Y 01/20/2022	(1,209)	1,620	0.001%
TRS FXI 2Y 01/20/2022	(3,200)	(2,400)	(0.001%)
TRS FR/VIV 2Y 01/19/2022	2,500	(2,283)	(0.001%)
TRS CN/1157 2Y 01/19/2022	(95,200)	7,357	0.004%
TRS AMD 2Y 01/20/2022	1,796	24,174	0.012%
TRS IT/ISP 2Y 01/19/2022	(56,593)	8,153	0.004%
TRS ELS 2Y 01/20/2022	284	(281)	0.000%
TRS AABA 2Y 01/20/2022	8,000	(41,600)	(0.020%)
TRS GB/ISF 2Y 01/19/2022	(73,022)	16,081	0.008%
TRS DE/SHL 2Y 01/19/2022	3,091	12,315	0.006%
TRS XOM 2Y 01/20/2022	(1,379)	1,724	0.001%
TRS WFC 2Y 01/20/2022	2,080	3,795	0.002%
TRS JP/8801 2Y 01/19/2022	12,500	(14,515)	(0.007%)
TRS IPOF/U 2Y 01/20/2022	21,000	(3,780)	(0.002%)
TRS GB/PLP 2Y 01/19/2022	2,000	(55)	0.000%
TRS CN/1157 2Y 01/19/2022	(48,800)	(63)	0.000%
TRS SE/TRELB 2Y 01/19/2022	8,228	(7,115)	(0.003%)
TRS VRTX 2Y 01/20/2022	212	2,684	0.001%
TRS LLY 2Y 01/20/2022	277	1,662	0.001%
TRS IBM 2Y 01/20/2022	(181)	501	0.000%
TRS GB/ANTO 2Y 01/19/2022	(8,501)	3,881	0.002%
TRS RNR 2Y 01/20/2022	286	(11)	0.000%
TRS AKIC 2Y 01/20/2022	6,500	325	0.000%
TRS MLM 2Y 01/20/2022	20	111	0.000%
TRS QCOM 2Y 01/20/2022	1,318	9,687	0.005%
TRS ATO 2Y 01/20/2022	500	(2,425)	(0.001%)
TRS GB/GRG 2Y 01/19/2022	429	243	0.000%
TRS AZN 2Y 01/20/2022	(1,593)	(1,689)	(0.001%)
TRS XYL 2Y 01/20/2022	(982)	(1,836)	(0.001%)
TRS C 2Y 01/20/2022	(949)	2,913	0.001%
TRS LNT 2Y 01/20/2022	(20)	60	0.000%
TRS JP/6465 2Y 01/19/2022	1,300	(3,995)	(0.002%)
TRS LYV 2Y 01/20/2022	104	170	0.000%
TRS PSTH 2Y 01/20/2022	1,968	571	0.000%
TRS FDX 2Y 01/20/2022	342	(332)	0.000%
TRS EXPD 2Y 01/20/2022	(660)	(2,852)	(0.001%)
TRS CA/NA 2Y 01/19/2022	2,712	2,275	0.001%
TRS PFE 2Y 01/20/2022	(383)	165	0.000%
TRS ROST 2Y 01/20/2022	716	3,773	0.002%
TRS FCX 2Y 01/20/2022	(2,900)	215	0.000%
TRS ES/SAN 2Y 01/19/2022	(15,668)	3,836	0.002%
TRS CA/RY 2Y 01/19/2022	(17)	24	0.000%
TRS NL/INGA 2Y 01/19/2022	5,175	(601)	0.000%
TRS JP/6965 2Y 01/19/2022	3,200	0	0.000%
TRS CPT 2Y 01/20/2022	167	(296)	0.000%
TRS FR/VIV 2Y 01/19/2022	2,660	(2,429)	(0.001%)
TRS LH 2Y 01/20/2022	(36)	(555)	0.000%
TRS GB/SN/ 2Y 01/19/2022	8,191	1,303	0.001%
TRS JP/3382 2Y 01/19/2022	3,900	10,216	0.005%
TRS UDR 2Y 01/20/2022	(870)	548	0.000%
TRS CCJ 2Y 01/20/2022	(8,700)	8,700	0.004%
TRS MCK 2Y 01/20/2022	259	(782)	0.000%
TRS LNT 2Y 01/20/2022	(14)	42	0.000%
TRS SNCY 2Y 01/20/2022	3,000	(10,290)	(0.005%)
TRS AJRD 2Y 01/20/2022	1,763	(1,851)	(0.001%)
TRS FI/STERV 2Y 01/19/2022	8,326	5,331	0.003%
TRS JP/3038 2Y 01/19/2022	5,300	30,198	0.015%
TRS DEI 2Y 01/20/2022	585	(1,381)	(0.001%)
TRS CA/CM 2Y 01/19/2022	(1,866)	7,195	0.004%
TRS IT 2Y 01/20/2022	(529)	(3,915)	(0.002%)
TRS JP/6113 2Y 01/19/2022	10,400	(1,685)	(0.001%)
TRS LNT 2Y 01/20/2022	(50)	150	0.000%
TRS WBA 2Y 01/20/2022	(1,312)	2,139	0.001%
TRS GB/BOO 2Y 01/19/2022	11,157	(2,886)	(0.001%)
TRS SE/NDA 2Y 01/19/2022	(23,709)	(9,558)	(0.005%)
TRS LNT 2Y 01/20/2022	(40)	120	0.000%
TRS TUP 2Y 01/20/2022	(521)	(271)	0.000%
TRS FCX 2Y 01/20/2022	(1,200)	1,126	0.001%
TRS SHW 2Y 01/20/2022	659	547	0.000%
TRS HLXA 2Y 01/20/2022	2,000	520	0.000%
TRS HLXA 2Y 01/20/2022	400	104	0.000%
TRS VER 2Y 01/20/2022	9,010	(20,633)	(0.010%)
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	64,250	(9,430)	(0.005%)
TRS CA/FM 2Y 01/19/2022	(1,200)	(2,101)	(0.001%)
TRS DLR 2Y 01/20/2022	(541)	4,820	0.002%
TRS LUMN 2Y 01/20/2022	(3,500)	4,410	0.002%
TRS CFG 2Y 01/20/2022	762	(1,410)	(0.001%)
TRS GB/UTG 2Y 01/19/2022	18,281	(15,805)	(0.008%)
TRS IT/TIT 2Y 01/19/2022	(68,479)	2,200	0.001%
TRS FR/BNP 2Y 01/19/2022	(80)	341	0.000%
TRS CMG 2Y 01/20/2022	74	13,298	0.006%
TRS BKI 2Y 01/20/2022	600	2,328	0.001%
TRS CA/SU 2Y 01/19/2022	(5,398)	6,880	0.003%
TRS XYL 2Y 01/20/2022	(2,010)	(3,759)	(0.002%)
TRS AMT 2Y 01/20/2022	213	(70)	0.000%
TRS AU/CSL 2Y 01/19/2022	(955)	7,162	0.003%
TRS GB/BOO 2Y 01/19/2022	9,000	(2,328)	(0.001%)
TRS IBM 2Y 01/20/2022	(943)	2,612	0.001%
TRS MLAC 2Y 01/20/2022	6,500	130	0.000%
TRS ELF 2Y 01/20/2022	700	(233)	0.000%

TRS SE/SKFB 2Y 01/19/2022	(6,943)	6,328	0.003%
TRS CA/ERO 2Y 01/19/2022	2,859	(530)	0.000%
TRS RNR 2Y 01/20/2022	286	(129)	0.000%
TRS DE/EVD 2Y 01/19/2022	2,271	(19,658)	(0.010%)
TRS GB/SSPG 2Y 01/19/2022	8,260	(4,765)	(0.002%)
TRS DK/DSV 2Y 01/19/2022	(4,350)	9,017	0.004%
TRS NL/ADYEN 2Y 01/19/2022	79	15,203	0.007%
TRS GLW 2Y 01/20/2022	(2,993)	359	0.000%
TRS IPG 2Y 01/20/2022	(6,879)	8,599	0.004%
TRS JP/6326 2Y 01/19/2022	(2,100)	3,195	0.002%
TRS STX 2Y 01/20/2022	(400)	2,404	0.001%
TRS FELE 2Y 01/20/2022	(1,000)	190	0.000%
TRS GB/SLA 2Y 01/19/2022	(9,651)	2,083	0.001%
TRS PAYO 2Y 01/20/2022	8,300	2,988	0.001%
TRS ABTX 2Y 01/20/2022	1,000	(2,380)	(0.001%)
TRS ADM 2Y 01/20/2022	(2,000)	8,080	0.004%
TRS PFE 2Y 01/20/2022	(1,100)	473	0.000%
TRS MSCI 2Y 01/20/2022	(464)	(17,669)	(0.009%)
TRS FISV 2Y 01/20/2022	926	(2,630)	(0.001%)
TRS GB/WTB 2Y 07/12/2021	1,702	(5,133)	(0.002%)
TRS NL/INGA 2Y 01/19/2022	3,615	(420)	0.000%
TRS LNT 2Y 01/20/2022	(103)	308	0.000%
TRS JP/6113 2Y 01/19/2022	10,500	(1,701)	(0.001%)
TRS FR/EO 2Y 01/19/2022	372	(1,742)	(0.001%)
TRS LH 2Y 01/20/2022	(200)	(3,084)	(0.002%)
TRS TRQ 2Y 01/20/2022	(1,400)	(742)	0.000%
TRS MX/ALFAA 2Y 01/19/2022	13,000	(52)	0.000%
TRS JP/6113 2Y 01/19/2022	5,400	(875)	0.000%
TRS OPRT 2Y 01/20/2022	2,000	(2,880)	(0.001%)
TRS TRQ 2Y 01/20/2022	(4,600)	(2,438)	(0.001%)
TRS MX/ALPEKA 2Y 01/19/2022	(62,064)	(5,262)	(0.003%)
TRS JP/3141 2Y 01/19/2022	2,500	(1,983)	(0.001%)
TRS IWM 2Y 01/20/2022	(400)	396	0.000%
TRS GB/WTB 2Y 01/19/2022	15,162	(45,722)	(0.022%)
TRS MSFT 2Y 01/20/2022	874	10,960	0.005%
TRS DE/BNR 2Y 01/19/2022	(6,431)	(12,353)	(0.006%)
TRS V 2Y 01/20/2022	300	252	0.000%
TRS FISV 2Y 01/20/2022	589	(1,673)	(0.001%)
TRS CEF 2Y 01/20/2022	1,500	(1,785)	(0.001%)
TRS ES/SAN 2Y 01/19/2022	(90,306)	19,167	0.009%
TRS ADM 2Y 01/20/2022	(154)	622	0.000%
TRS FR/ACA 2Y 01/19/2022	(7,975)	4,218	0.002%
TRS EQR 2Y 01/20/2022	1,000	(2,710)	(0.001%)
TRS ITW 2Y 01/20/2022	(486)	4,107	0.002%
TRS ZBH 2Y 01/20/2022	(627)	(1,555)	(0.001%)
TRS ELS 2Y 01/20/2022	2,604	(2,578)	(0.001%)
TRS HIG 2Y 01/20/2022	1,850	(5,180)	(0.003%)
TRS GB/SLA 2Y 01/19/2022	(17,664)	3,812	0.002%
TRS PNC 2Y 01/20/2022	826	1,231	0.001%
TRS V 2Y 01/20/2022	370	311	0.000%
TRS BMY 2Y 01/20/2022	(3,797)	2,278	0.001%
TRS TW 2Y 01/20/2022	511	(66)	0.000%
TRS GB/SSPG 2Y 01/19/2022	18,145	(14,834)	(0.007%)
TRS INFO 2Y 01/20/2022	3,983	12,467	0.006%
TRS DGX 2Y 01/20/2022	(300)	(1,140)	(0.001%)
TRS CH/CFR 2Y 01/19/2022	449	(1,601)	(0.001%)
TRS IBM 2Y 01/20/2022	(800)	2,216	0.001%
TRS GB/BYG 2Y 07/12/2021	23,147	(8,645)	(0.004%)
TRS SE/ERICB 2Y 01/19/2022	9,314	(1,350)	(0.001%)
TRS IPG 2Y 01/20/2022	(820)	1,025	0.000%
TRS DE/MRK 2Y 01/19/2022	965	9,097	0.004%
TRS OTIS 2Y 01/20/2022	946	738	0.000%
TRS LNT 2Y 01/20/2022	(48)	144	0.000%
TRS FR/BNP 2Y 01/19/2022	(274)	1,170	0.001%
TRS BLL 2Y 01/20/2022	2,088	(814)	0.000%
TRS PNC 2Y 01/20/2022	173	258	0.000%
TRS STX 2Y 01/20/2022	(400)	2,404	0.001%
TRS ASND 2Y 01/20/2022	200	(394)	0.000%
TRS FR/DSY 2Y 01/19/2022	(1,044)	(20,921)	(0.010%)
TRS CL 2Y 01/20/2022	(919)	1,764	0.001%
TRS FLT 2Y 01/20/2022	200	(3,330)	(0.002%)
TRS PAYO 2Y 01/20/2022	1,700	612	0.000%
TRS GB/GPOR 2Y 01/19/2022	2,895	(1,622)	(0.001%)
TRS NICE 2Y 01/20/2022	300	6,809	0.003%
TRS EXPD 2Y 01/20/2022	(340)	(377)	0.000%
TRS EUCRW 2Y 01/20/2022	1,300	169	0.000%
TRS APH 2Y 01/20/2022	600	(12)	0.000%
TRS WDAY 2Y 01/20/2022	9	62	0.000%
TRS PNR 2Y 01/20/2022	(2,854)	(913)	0.000%
TRS CH/CFR 2Y 01/19/2022	441	(1,597)	(0.001%)
TRS DE/KGX 2Y 01/19/2022	164	(222)	0.000%
TRS LYV 2Y 01/20/2022	2,700	4,401	0.002%
TRS GB/ITRK 2Y 01/19/2022	(2,992)	(2,980)	(0.001%)
TRS IBM 2Y 01/20/2022	(330)	914	0.000%
TRS SRE 2Y 01/20/2022	904	(10,468)	(0.005%)
TRS CA/CNQ 2Y 01/19/2022	(4,219)	4,084	0.002%
TRS HK/1299 2Y 01/19/2022	20,200	6,634	0.003%
TRS JP/3382 2Y 01/19/2022	100	262	0.000%
TRS JNJ 2Y 01/20/2022	(337)	(84)	0.000%
TRS HK/175 2Y 01/19/2022	(85,000)	(33,390)	(0.016%)
TRS LNT 2Y 01/20/2022	(14)	42	0.000%
TRS CORN 2Y 01/20/2022	(1,300)	(403)	0.000%
TRS XOM 2Y 01/20/2022	(1,428)	1,785	0.001%
TRS TXN 2Y 01/20/2022	1,112	4,103	0.002%
TRS EXPD 2Y 01/20/2022	(1,460)	(1,621)	(0.001%)
TRS CFG 2Y 01/20/2022	762	(1,410)	(0.001%)
TRS VZ 2Y 01/20/2022	(900)	1,134	0.001%
TRS SE/SWMA 2Y 01/19/2022	8,090	(5,332)	(0.003%)
TRS JNJ 2Y 01/20/2022	(408)	(102)	0.000%
TRS BAC 2Y 01/20/2022	3,519	(563)	0.000%

TRS LNT 2Y 01/20/2022	(108)	323	0.000%
TRS CH/CFRAO 2Y 01/19/2022	882	(38)	0.000%
TRS CORN 2Y 01/20/2022	(1,266)	(392)	0.000%
TRS BDX 2Y 01/20/2022	114	200	0.000%
TRS ATO 2Y 01/20/2022	98	(475)	0.000%
TRS CBTX 2Y 01/20/2022	1,400	(2,002)	(0.001%)
TRS WELL 2Y 01/20/2022	3,500	6,790	0.003%
TRS IP 2Y 01/20/2022	3,215	(6,044)	(0.003%)
TRS SE/ALFA 2Y 01/19/2022	3,940	2,394	0.001%
TRS IR 2Y 01/20/2022	1,000	1,490	0.001%
TRS JP/9983 2Y 01/19/2022	(500)	(1,665)	(0.001%)
TRS GBIO 2Y 01/20/2022	1,000	150	0.000%
TRS GE 2Y 01/20/2022	1,600	(128)	0.000%
TRS BE/GBLB 2Y 01/19/2022	1,514	790	0.000%
TRS EFX 2Y 01/20/2022	1,168	9,437	0.005%
TRS VMC 2Y 01/20/2022	72	145	0.000%
TRS MAA 2Y 01/20/2022	(753)	1,845	0.001%
TRS ES/AMS 2Y 01/19/2022	381	(1,464)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(5,372)	(9,404)	(0.005%)
TRS O 2Y 01/20/2022	(6,352)	18,230	0.009%
TRS STXB 2Y 01/20/2022	900	(981)	0.000%
TRS HPQ 2Y 01/20/2022	(13,787)	(8,272)	(0.004%)
TRS PT/EDP 2Y 01/19/2022	22,307	(3,465)	(0.002%)
TRS CA/NA 2Y 01/19/2022	2,610	2,190	0.001%
TRS GB/SLA 2Y 01/19/2022	(18,755)	4,047	0.002%
TRS ALLE 2Y 01/20/2022	(816)	(653)	0.000%
TRS XRT 2Y 01/20/2022	(165)	(472)	0.000%
TRS AT/BG 2Y 01/19/2022	2,436	(3,235)	(0.002%)
TRS JP/6877 2Y 01/19/2022	4,800	(6,697)	(0.003%)
TRS PNC 2Y 01/20/2022	577	860	0.000%
TRS FR/ACA 01/19/2022	(565)	(7,914)	(0.004%)
TRS CH/KNIN 2Y 01/19/2022	(458)	990	0.000%
TRS EUCR 2Y 01/20/2022	3,900	59	0.000%
TRS JP/8035 2Y 01/19/2022	300	(3,835)	(0.002%)
TRS ANSS 2Y 01/20/2022	(228)	(2,633)	(0.001%)
TRS OUT 2Y 01/20/2022	1,600	(416)	0.000%
TRS LNT 2Y 01/20/2022	(21)	63	0.000%
TRS SE/ICA 2Y 01/19/2022	(2,831)	2,779	0.001%
TRS CVNA 2Y 01/20/2022	160	4,579	0.002%
TRS PAYC 2Y 01/20/2022	(56)	(1,586)	(0.001%)
TRS VZ 2Y 01/20/2022	(841)	1,060	0.001%
TRS GB/EXPN 2Y 01/19/2022	7,404	4,199	0.002%
TRS NEE 2Y 01/20/2022	233	266	0.000%
TRS INFO 2Y 01/20/2022	2,300	7,199	0.004%
TRS PMVC 2Y 01/20/2022	6,500	65	0.000%
TRS MU 2Y 01/20/2022	(200)	(835)	0.000%
TRS C 2Y 01/20/2022	(813)	2,496	0.001%
TRS HLXA 2Y 01/20/2022	3,100	806	0.000%
TRS BPY 2Y 01/20/2022	23,644	7,330	0.004%
TRS GB/BRBY 2Y 01/19/2022	673	(1,694)	(0.001%)
TRS AMD 2Y 01/20/2022	1,129	15,196	0.007%
TRS NICE 2Y 01/20/2022	500	15,138	0.007%
TRS GB/PLP 2Y 01/19/2022	1,097	(30)	0.000%
TRS PT/GALP 2Y 01/19/2022	13,094	(13,710)	(0.007%)
TRS NL/WKL 2Y 01/19/2022	(1,123)	(4,368)	(0.002%)
TRS OUT 2Y 01/20/2022	1,982	(515)	0.000%
TRS VMC 2Y 01/20/2022	974	1,958	0.001%
TRS DK/AMBUB 2Y 01/19/2022	(3,378)	(5,171)	(0.003%)
TRS PAYC 2Y 01/20/2022	(185)	(5,239)	(0.003%)
TRS CH/UBSG 2Y 01/19/2022	(17,173)	9,373	0.005%
TRS SOYB 2Y 01/20/2022	(3,000)	(1,230)	(0.001%)
TRS AKICW 2Y 01/20/2022	2,166	453	0.000%
TRS CND 2Y 01/20/2022	6,500	260	0.000%
TRS JP/3141 2Y 01/19/2022	4,600	(4,081)	(0.002%)
TRS LHX 2Y 01/20/2022	2,674	(20,242)	(0.010%)
TRS PTIC 2Y 01/20/2022	3,100	0	0.000%
TRS DE/RWE 2Y 01/19/2022	(3,066)	1,781	0.001%
TRS GB/ISF 2Y 01/19/2022	(42,262)	7,775	0.004%
TRS GOOGL 2Y 01/20/2022	11	147	0.000%
TRS HPE 2Y 01/20/2022	(1,811)	1,902	0.001%
TRS GB/ISF 2Y 01/19/2022	(89,135)	16,399	0.008%
TRS FR/VIV 2Y 01/19/2022	3,750	(3,424)	(0.002%)
TRS FUN 2Y 01/20/2022	900	(747)	0.000%
TRS RNR 2Y 01/20/2022	286	380	0.000%
TRS JP/6367 2Y 01/19/2022	(600)	(1,269)	(0.001%)
TRS SE/KINVB 2Y 01/19/2022	(2,781)	(6,174)	(0.003%)
TRS WDAY 2Y 01/20/2022	11	76	0.000%
TRS COP 2Y 01/20/2022	9,620	(2,597)	(0.001%)
TRS MA 2Y 01/20/2022	380	(1,151)	(0.001%)
TRS CCI 2Y 01/20/2022	(747)	306	0.000%
TRS FBHS 2Y 01/20/2022	(524)	(351)	0.000%
TRS FR/BNP 2Y 01/19/2022	(300)	1,281	0.001%
TRS JP/2503 2Y 01/19/2022	5,100	(6,427)	(0.003%)
TRS DE/IFX 2Y 01/19/2022	1,551	(322)	0.000%
TRS GB/GRG 2Y 01/19/2022	1,500	851	0.000%
TRS LCAP 2Y 01/20/2022	3,200	(32)	0.000%
TRS CA/FM 2Y 01/19/2022	(1,900)	(3,326)	(0.002%)
TRS CA/FFH 2Y 01/19/2022	(296)	2,636	0.001%
TRS GB/AV/ 2Y 07/12/2021	95,945	(21,103)	(0.010%)
TRS BPOP 2Y 01/20/2022	338	(1,437)	(0.001%)
TRS CTVA 2Y 01/20/2022	(2,805)	(112)	0.000%
TRS BE/GBLB 2Y 01/19/2022	1,298	677	0.000%
TRS IBM 2Y 01/20/2022	(300)	831	0.000%
TRS BAC 2Y 01/20/2022	1,534	(245)	0.000%
TRS LNT 2Y 01/20/2022	(27)	81	0.000%
TRS JP/9143 2Y 01/19/2022	(3,600)	(4,277)	(0.002%)
TRS FITB 2Y 01/20/2022	1,500	(2,745)	(0.001%)
TRS GE 2Y 01/20/2022	5,060	(405)	0.000%
TRS RNR 2Y 01/20/2022	631	(1,571)	(0.001%)
TRS ANSS 2Y 01/20/2022	(394)	(4,551)	(0.002%)

TRS EXPD 2Y 01/20/2022	(1,920)	(2,131)	(0.001%)
TRS HD 2Y 01/20/2022	203	2,525	0.001%
TRS CFG 2Y 01/20/2022	762	(1,410)	(0.001%)
TRS RTX 2Y 01/20/2022	(1,233)	5,043	0.002%
TRS IWM 2Y 01/20/2022	(176)	174	0.000%
TRS GB/PSON 2Y 01/19/2022	9,249	(4,069)	(0.002%)
TRS GB/ISF 2Y 01/19/2022	(51,083)	9,398	0.005%
TRS JP/6383 2Y 01/19/2022	(1,900)	(7,012)	(0.003%)
TRS ECL 2Y 01/20/2022	(425)	3,804	0.002%
TRS FITB 2Y 01/20/2022	5,000	(9,150)	(0.004%)
TRS BR/MGLU3 2Y 01/20/2022	9,700	164,078	0.080%
TRS TUP 2Y 01/20/2022	(1,000)	(520)	0.000%
TRS CEF 2Y 01/20/2022	452	(488)	0.000%
TRS D 2Y 01/20/2022	835	(3,799)	(0.002%)
TRS AEE 2Y 01/20/2022	300	(1,830)	(0.001%)
TRS CBTX 2Y 01/20/2022	700	(1,001)	0.000%
TRS FR/AIR 2Y 01/19/2022	850	(4,777)	(0.002%)
TRS EQR 2Y 01/20/2022	261	(707)	0.000%
TRS FR/BNP 2Y 01/19/2022	(115)	491	0.000%
TRS JPM 2Y 01/20/2022	(473)	(170)	0.000%
TRS QQEW 2Y 01/20/2022	(1,000)	(3,440)	(0.002%)
TRS IT/TIT 2Y 01/19/2022	(107,170)	3,444	0.002%
TRS CH/UBSG 2Y 01/19/2022	(3,363)	1,836	0.001%
TRS DCI 2Y 01/20/2022	(143)	(153)	0.000%
TRS W 2Y 01/20/2022	200	1,269	0.001%
TRS CADE 2Y 01/20/2022	3,617	(3,364)	(0.002%)
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	12,200	(1,791)	(0.001%)
TRS JP/6971 2Y 01/19/2022	(1,900)	4,720	0.002%
TRS CA/SLF 2Y 01/19/2022	5,954	1,393	0.001%
TRS CTAQ 2Y 01/20/2022	6,500	(390)	0.000%
TRS CSTM 2Y 01/20/2022	7,848	(8,162)	(0.004%)
TRS INTC 2Y 01/20/2022	(700)	1,295	0.001%
TRS MLM 2Y 01/20/2022	39	216	0.000%
TRS OPRT 2Y 01/20/2022	9,000	(12,960)	(0.006%)
TRS WFC 2Y 01/20/2022	891	(151)	0.000%
TRS CRM 2Y 01/20/2022	187	(85)	0.000%
TRS CH/CFRAO 2Y 01/19/2022	3,260	(141)	0.000%
TRS ELS 2Y 01/20/2022	996	(986)	0.000%
TRS GB/DLN 2Y 07/12/2021	6,942	(23,527)	(0.011%)
TRS JP/7205 2Y 01/19/2022	44,300	(24,324)	(0.012%)
TRS QQEW 2Y 01/20/2022	(860)	(2,958)	(0.001%)
TRS CH/UBSG 2Y 01/19/2022	(6,189)	3,378	0.002%
TRS ELF 2Y 01/20/2022	1,500	(2,190)	(0.001%)
TRS EQD 2Y 01/20/2022	6,500	455	0.000%
TRS IT/ATL 2Y 01/19/2022	2,346	(1,335)	(0.001%)
TRS LYV 2Y 01/20/2022	246	401	0.000%
TRS ALLE 2Y 01/20/2022	(747)	(598)	0.000%
TRS DK/NOVOB 2Y 01/19/2022	(3,938)	(3,705)	(0.002%)
TRS VZ 2Y 01/20/2022	(574)	723	0.000%
TRS GB/ASC 2Y 07/12/2021	3,096	(10,193)	(0.005%)
TRS CA/WDO 2Y 01/19/2022	5,400	(3,006)	(0.001%)
TRS DK/COLOB 2Y 01/19/2022	632	3,688	0.002%
TRS NVR 2Y 01/20/2022	18	4,713	0.002%
TRS LOW 2Y 01/20/2022	(958)	(5,834)	(0.003%)
TRS DE 2Y 01/20/2022	(2,591)	(37,855)	(0.018%)
TRS DOW 2Y 01/20/2022	(3,299)	12,998	0.006%
CZK IRS 06/03/2023 PAY FIX	(220,000,000)	36,979	0.018%
TRS FR/HO 2Y 01/19/2022	655	(78)	0.000%
TRS JP/6465 2Y 01/19/2022	1,800	(14,582)	(0.007%)
TRS CPT 2Y 01/20/2022	700	(1,239)	(0.001%)
TRS DE/HNR1 2Y 01/19/2022	(512)	2,246	0.001%
TRS JP/3660 2Y 01/19/2022	27,200	(3,673)	(0.002%)
TRS NL/NN 01/19/2022	(104)	(4,905)	(0.002%)
TRS SOYB 2Y 01/20/2022	(1,000)	(410)	0.000%
TRS RACE 2Y 01/20/2022	530	822	0.000%
TRS ES/SAN 2Y 01/19/2022	(3,926)	833	0.000%
TRS HK/1999 2Y 01/19/2022	(44,800)	7,501	0.004%
TRS JP/4503 2Y 01/19/2022	6,500	(585)	0.000%
TRS LYV 2Y 01/20/2022	164	267	0.000%
TRS CA/FM 2Y 01/19/2022	(3,978)	(6,964)	(0.003%)
TRS SE/SWMA 2Y 01/19/2022	14,168	(9,337)	(0.005%)
TRS DK/CHR 2Y 01/19/2022	1,806	1,498	0.001%
TRS FR/FP 2Y 01/19/2022	5,106	(8,961)	(0.004%)
TRS GOOG 2Y 01/20/2022	33	(473)	0.000%
TRS JP/6113 2Y 01/19/2022	5,600	(907)	0.000%
TRS BDV 2Y 01/20/2022	114	200	0.000%
TRS FNV 2Y 01/20/2022	500	(3,380)	(0.002%)
TRS JP/7203 2Y 01/19/2022	200	(657)	0.000%
TRS JP/2802 2Y 01/19/2022	(3,500)	(6,033)	(0.003%)
TRS AU/CPU 2Y 01/19/2022	11,995	6,477	0.003%
TRS BPOP 2Y 01/20/2022	500	(2,125)	(0.001%)
TRS JP/7203 2Y 01/19/2022	1,200	(3,943)	(0.002%)
TRS SPY 2Y 01/20/2022	(3,051)	(10,923)	(0.005%)
TRS WDAY 2Y 01/20/2022	191	1,324	0.001%
TRS SOHU 2Y 01/20/2022	2,100	2,079	0.001%
TRS RNR 2Y 01/20/2022	286	(765)	0.000%
TRS GB/AUTO 2Y 01/19/2022	13,164	983	0.000%
TRS CSTM 2Y 01/20/2022	4,500	(4,680)	(0.002%)
TRS CPB 2Y 01/20/2022	(6,559)	(1,443)	(0.001%)
TRS ETR 2Y 01/20/2022	1,413	(13,466)	(0.007%)
TRS JP/4911 2Y 01/19/2022	200	20	0.000%
TRS CME 2Y 01/20/2022	3,198	(2,979)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(2,877)	(5,036)	(0.002%)
TRS CL 2Y 01/20/2022	(1,125)	2,160	0.001%
TRS FUN 2Y 01/20/2022	91	(76)	0.000%
TRS SPY 2Y 01/20/2022	(221)	(791)	0.000%
TRS EEM 2Y 01/20/2022	(1,600)	(144)	0.000%
TRS PKG 2Y 01/20/2022	1,055	(4,769)	(0.002%)
TRS KLAC 2Y 01/20/2022	(236)	(854)	0.000%
TRS MLM 2Y 01/20/2022	47	260	0.000%

TRS CEF 2Y 01/20/2022	1,000	(1,080)	(0.001%)
TRS CSTM 2Y 01/20/2022	4,700	(4,888)	(0.002%)
TRS FR/MC 2Y 01/19/2022	(731)	(1,387)	(0.001%)
TRS CND 2Y 01/20/2022	6,500	260	0.000%
TRS PFE 2Y 01/20/2022	(3,000)	1,290	0.001%
TRS LNT 2Y 01/20/2022	(199)	595	0.000%
TRS HSY 2Y 01/20/2022	(815)	546	0.000%
TRS NEM 2Y 01/20/2022	(1,116)	6,361	0.003%
TRS IR 2Y 01/20/2022	600	894	0.000%
TRS MU 2Y 01/20/2022	(4,769)	(13,353)	(0.007%)
TRS GB/TCS 2Y 01/20/2022	1,751	14,355	0.007%
TRS ATC 2Y 01/20/2022	3,217	(1,705)	(0.001%)
TRS DE/SBS 2Y 01/19/2022	(149)	(2,226)	(0.001%)
TRS OTIS 2Y 01/20/2022	816	636	0.000%
TRS GB/GRG 2Y 01/19/2022	4,500	2,552	0.001%
TRS FXI 2Y 01/20/2022	(423)	(317)	0.000%
TRS DE/IFX 2Y 01/19/2022	1,321	(274)	0.000%
TRS SRRK 2Y 01/20/2022	2,300	(3,289)	(0.002%)
TRS PT/EDP 2Y 01/19/2022	7,259	(1,128)	(0.001%)
TRS MLM 2Y 01/20/2022	40	222	0.000%
TRS DWIN 2Y 01/20/2022	6,500	(65)	0.000%
TRS WEC 2Y 01/20/2022	294	(1,220)	(0.001%)
TRS NO/ADE 2Y 01/19/2022	(9,492)	(5,181)	(0.003%)
TRS DE/DBK 2Y 01/19/2022	(13,222)	20,319	0.010%
TRS LNT 2Y 01/20/2022	(136)	407	0.000%
TRS JP/2412 2Y 01/19/2022	7,900	8,889	0.004%
TRS LNT 2Y 01/20/2022	(40)	120	0.000%
TRS PAYO 2Y 01/20/2022	10,600	3,816	0.002%
TRS AU/ALQ 2Y 01/19/2022	5,000	1,687	0.001%
TRS ISRG 2Y 01/20/2022	370	17,494	0.009%
TRS DGX 2Y 01/20/2022	(75)	(285)	0.000%
TRS WBA 2Y 01/20/2022	(1,191)	1,941	0.001%
TRS DDMX 2Y 01/20/2022	3,200	(224)	0.000%
TRS DE/FME 2Y 01/19/2022	(1,700)	(1,371)	(0.001%)
TRS ALXN 2Y 01/20/2022	1,240	2,244	0.001%
TRS GB/PLP 2Y 01/19/2022	1,400	(39)	0.000%
TRS HK/6823 2Y 01/19/2022	26,000	335	0.000%
TRS T 2Y 01/20/2022	(2,000)	1,000	0.000%
TRS MX/AXTELCPO 2Y 01/19/2022	(54,561)	903	0.000%
TRS SOGO 2Y 01/20/2022	(7,058)	(847)	0.000%
TRS BSN 2Y 01/20/2022	5,745	(575)	0.000%
TRS AIRC 2Y 01/20/2022	91	(165)	0.000%
TRS BMY 2Y 01/20/2022	(1,281)	769	0.000%
TRS JP/4502 2Y 01/19/2022	(2,100)	19	0.000%
TRS DE/SBS 2Y 01/19/2022	(98)	(1,464)	(0.001%)
TRS VMC 2Y 01/20/2022	150	302	0.000%
TRS JP/4519 2Y 01/19/2022	(4,200)	5,784	0.003%
TRS ATVI 2Y 01/20/2022	(1,539)	816	0.000%
TRS AU/TCL 2Y 01/19/2022	16,334	(1,837)	(0.001%)
TRS ASND 2Y 01/20/2022	100	(197)	0.000%
TRS FR/SGO 2Y 01/19/2022	(1,860)	2,404	0.001%
TRS XYL 2Y 01/20/2022	(415)	(776)	0.000%
TRS LRCX 2Y 01/20/2022	(251)	(1,812)	(0.001%)
TRS LLY 2Y 01/20/2022	406	2,436	0.001%
TRS CCJ 2Y 01/20/2022	(1,300)	1,300	0.001%
TRS CA/FNV 2Y 01/19/2022	(648)	2,760	0.001%
TRS AU/CPU 2Y 01/19/2022	1,363	736	0.000%
TRS CA/SU 2Y 01/19/2022	(3,048)	3,885	0.002%
TRS DLTR 2Y 01/20/2022	1,047	(1,235)	(0.001%)
TRS AT/BG 2Y 01/19/2022	2,500	(4,328)	(0.002%)
TRS TEL 2Y 01/20/2022	2,043	(2,942)	(0.001%)
TRS IT/RACE 2Y 01/19/2022	355	2,589	0.001%
TRS RAPT 2Y 01/20/2022	900	(3,060)	(0.001%)
TRS HIG 2Y 01/20/2022	2,242	(6,278)	(0.003%)
TRS CSTM 2Y 01/20/2022	3,000	(3,120)	(0.002%)
TRS WY 2Y 01/20/2022	(2,800)	700	0.000%
TRS JP/7203 2Y 01/19/2022	1,500	(4,928)	(0.002%)
TRS AEE 2Y 01/20/2022	300	(1,830)	(0.001%)
TRS EEM 2Y 01/20/2022	(4,800)	(432)	0.000%
TRS CPT 2Y 01/20/2022	400	(708)	0.000%
TRS LYV 2Y 01/20/2022	220	359	0.000%
TRS JP/4091 2Y 01/19/2022	7,200	9,203	0.004%
TRS BKI 2Y 01/20/2022	168	652	0.000%
TRS KHC 2Y 01/20/2022	(1,704)	3,374	0.002%
TRS RNR 2Y 01/20/2022	357	(295)	0.000%
TRS CH/ALC 2Y 01/19/2022	731	727	0.000%
TRS GILD 2Y 01/20/2022	(2,060)	(1,586)	(0.001%)
TRS ZTS 2Y 01/20/2022	457	315	0.000%
TRS V 2Y 01/20/2022	200	168	0.000%
TRS ES/BBVA 2Y 01/19/2022	1,300	(219)	0.000%
TRS DIS 2Y 01/20/2022	400	(36)	0.000%
TRS FI/KOJAMO 2Y 01/19/2022	12,027	(5,704)	(0.003%)
TRS SG/YZJSGD 2Y 01/20/2022	41,400	(616)	0.000%
TRS GB/LSE 2Y 01/19/2022	400	719	0.000%
TRS JP/4528 2Y 01/19/2022	(8,400)	(2,609)	(0.001%)
TRS AU/FMG 2Y 01/19/2022	(15,323)	(10,572)	(0.005%)
TRS EGBN 2Y 01/20/2022	800	(1,152)	(0.001%)
TRS AER 2Y 01/20/2022	5,034	(33,526)	(0.016%)
TRS FR/ETL 2Y 01/19/2022	(699)	382	0.000%
TRS PT/GALP 2Y 01/19/2022	4,117	(4,311)	(0.002%)
TRS VLO 2Y 01/20/2022	(1,378)	5,815	0.003%
TRS ES/BBVA 2Y 01/19/2022	4,755	(801)	0.000%
TRS AU/IGO 2Y 01/19/2022	22,624	3,902	0.002%
TRS WHR 2Y 01/20/2022	(944)	2,917	0.001%
TRS LYB 2Y 01/20/2022	(2,635)	15,626	0.008%
TRS LUV 2Y 01/20/2022	399	(1,608)	(0.001%)
TRS NSC 2Y 01/20/2022	327	(2,557)	(0.001%)
TRS IBM 2Y 01/20/2022	(200)	554	0.000%
TRS APH 2Y 01/20/2022	1,200	(24)	0.000%
TRS AU/ALQ 2Y 01/19/2022	2,030	685	0.000%

TRS CA/SLF 2Y 01/19/2022	1,653	387	0.000%
TRS VZ 2Y 01/20/2022	(155)	195	0.000%
TRS LUMN 2Y 01/20/2022	(1,700)	2,142	0.001%
TRS SOYB 2Y 01/20/2022	(3,000)	(1,230)	(0.001%)
TRS NVR 2Y 01/20/2022	13	3,404	0.002%
TRS BAM 2Y 01/20/2022	(67)	40	0.000%
TRS FR/BNP 2Y 01/19/2022	(306)	1,306	0.001%
TRS VTR 2Y 01/20/2022	(2,181)	2,923	0.001%
TRS ATO 2Y 01/20/2022	300	(1,455)	(0.001%)
TRS HPE 2Y 01/20/2022	(4,000)	4,200	0.002%
TRS STXB 2Y 01/20/2022	500	(545)	0.000%
TRS FR/SGO 2Y 01/19/2022	(1,222)	1,579	0.001%
TRS ECL 2Y 01/20/2022	(420)	3,759	0.002%
TRS DE/HFG 2Y 01/19/2022	(2,914)	(69)	0.000%
TRS JP/7936 2Y 01/19/2022	21,400	27,353	0.013%
TRS SPY 2Y 01/20/2022	(592)	(2,119)	(0.001%)
TRS DK/GN 2Y 01/19/2022	(3,183)	(6,700)	(0.003%)
TRS BAM 2Y 01/20/2022	(3,951)	(4,904)	(0.002%)
TRS CA/BMO 2Y 01/19/2022	(2,234)	811	0.000%
TRS AMAT 2Y 01/20/2022	(1,152)	(4,332)	(0.002%)
TRS AU/COH 2Y 01/19/2022	446	6,328	0.003%
TRS GB/HLJ 2Y 01/19/2022	17,642	(11,348)	(0.006%)
TRS SE/ERICB 2Y 01/19/2022	8,782	(1,272)	(0.001%)
TRS PAYX 2Y 01/20/2022	1,848	5,470	0.003%
TRS UPS 2Y 01/20/2022	88	495	0.000%
TRS HON 2Y 01/20/2022	482	(1,518)	(0.001%)
TRS EQR 2Y 01/20/2022	500	(1,355)	(0.001%)
TRS DE/ZAL 2Y 01/19/2022	2,071	17,853	0.009%
TRS INTU 2Y 01/20/2022	280	5,449	0.003%
TRS CFG 2Y 01/20/2022	5,734	(10,608)	(0.005%)
TRS CORN 2Y 01/20/2022	(1,600)	(496)	0.000%
TRS STX 2Y 01/20/2022	(200)	27	0.000%
TRS BAC 2Y 01/20/2022	8,895	(1,423)	(0.001%)
TRS NL/INGA 2Y 01/19/2022	10,448	(1,214)	(0.001%)
TRS BR/RDOR3 2Y 01/20/2022	1,372	537	0.000%
TRS JNJ 2Y 01/20/2022	(573)	(143)	0.000%
TRS LLY 2Y 01/20/2022	1,350	8,100	0.004%
TRS HBAN 2Y 01/20/2022	8,711	(1,655)	(0.001%)
TRS FELE 2Y 01/20/2022	(600)	1,548	0.001%
TRS MXIM 2Y 01/20/2022	(2,500)	(4,275)	(0.002%)
TRS KO 2Y 01/20/2022	2,077	(2,700)	(0.001%)
TRS DEI 2Y 01/20/2022	500	(1,180)	(0.001%)
TRS MKTX 2Y 01/20/2022	613	6,786	0.003%
TRS BMY 2Y 01/20/2022	(430)	258	0.000%
TRS TW/2330 2Y 01/20/2022	11,000	849	0.000%
TRS WFC 2Y 01/20/2022	8,891	(1,511)	(0.001%)
TRS HPE 2Y 01/20/2022	(10,000)	10,500	0.005%
TRS LH 2Y 01/20/2022	(180)	(2,776)	(0.001%)
TRS GB/ISF 2Y 01/19/2022	(21,263)	3,912	0.002%
TRS ES/BBVA 2Y 01/19/2022	2,027	(341)	0.000%
TRS LUMN 2Y 01/20/2022	(1,400)	383	0.000%
TRS ZEN 2Y 01/20/2022	240	104	0.000%
TRS NVDA 2Y 01/20/2022	(260)	(23,026)	(0.011%)
TRS ELF 2Y 01/20/2022	700	(1,022)	0.000%
TRS HPE 2Y 01/20/2022	(4,500)	4,725	0.002%
TRS IT/ATL 2Y 01/19/2022	13,060	(7,433)	(0.004%)
TRS SPGI 2Y 01/20/2022	(632)	(9,120)	(0.004%)
TRS NL/INGA 2Y 01/19/2022	5,019	(583)	0.000%
TRS BXS 2Y 01/20/2022	(968)	1,529	0.001%
TRS CH/GEBN 2Y 01/19/2022	(69)	(1,596)	(0.001%)
TRS LNT 2Y 01/20/2022	(40)	120	0.000%
TRS GOOGL 2Y 01/20/2022	5	67	0.000%
TRS GB/BRBY 2Y 01/19/2022	796	(1,718)	(0.001%)
TRS ES 2Y 01/20/2022	500	(1,765)	(0.001%)
TRS WFC 2Y 01/20/2022	2,481	(422)	0.000%
TRS PT/GALP 2Y 01/19/2022	5,528	(5,788)	(0.003%)
TRS CBTX 2Y 01/20/2022	700	(1,001)	0.000%
TRS KLAC 2Y 01/20/2022	(671)	(2,429)	(0.001%)
TRS LNT 2Y 01/20/2022	(75)	224	0.000%
TRS SE/ATCOB 2Y 01/19/2022	2,919	819	0.000%
TRS ELF 2Y 01/20/2022	5,700	(8,322)	(0.004%)
TRS AON 2Y 01/20/2022	(1,016)	13,269	0.006%
TRS TRQ 2Y 01/20/2022	(1,100)	(583)	0.000%
TRS WDAY 2Y 01/20/2022	64	444	0.000%
TRS SCHW 2Y 01/20/2022	5,229	1,412	0.001%
TRS DIS 2Y 01/20/2022	1,100	(99)	0.000%
TRS MLM 2Y 01/20/2022	518	2,870	0.001%
TRS GB/SGRO 2Y 01/19/2022	4,596	(254)	0.000%
TRS STXB 2Y 01/20/2022	1,020	(1,112)	(0.001%)
TRS LOW 2Y 01/20/2022	(492)	(2,996)	(0.001%)
TRS WFC 2Y 01/20/2022	1,867	(317)	0.000%
TRS CORN 2Y 01/20/2022	(1,200)	(372)	0.000%
TRS GS 2Y 01/20/2022	549	4,518	0.002%
TRS JP/6861 2Y 01/19/2022	1,900	28,732	0.014%
TRS HD 2Y 01/20/2022	145	1,804	0.001%
TRS MCK 2Y 01/20/2022	251	(758)	0.000%
TRS JP/8804 2Y 01/19/2022	14,400	(12,703)	(0.006%)
TRS GB/FRES 2Y 01/19/2022	13,916	(12,782)	(0.006%)
TRS LNT 2Y 01/20/2022	(31)	93	0.000%
TRS EXPD 2Y 01/20/2022	(200)	(45)	0.000%
TRS AT/BG 2Y 01/19/2022	2,632	(3,495)	(0.002%)
TRS OUT 2Y 01/20/2022	2,000	(520)	0.000%
TRS JP/1475 2Y 01/19/2022	(28,121)	4,303	0.002%
TRS GB/UTG 2Y 01/19/2022	8,223	(7,109)	(0.003%)
TRS DE/SBS 2Y 01/19/2022	(855)	(7,299)	(0.004%)
TRS IQV 2Y 01/20/2022	(916)	(6,870)	(0.003%)
TRS SRRK 2Y 01/20/2022	120	(172)	0.000%
TRS GB/CRN 2Y 07/12/2021	183,930	2,290	0.001%
TRS AME 2Y 01/20/2022	(1,014)	3,711	0.002%
TRS PTIC 2Y 01/20/2022	6,500	0	0.000%

TRS BDX 2Y 01/20/2022	114	200	0.000%
TRS CNSH1CNSH/603056 2Y 01/20/2022	22,300	(3,507)	(0.002%)
TRS INFO 2Y 01/20/2022	2,227	6,971	0.003%
TRS BR/RDOR3 2Y 01/20/2022	12,219	4,782	0.002%
TRS DDMX 2Y 01/20/2022	5,371	(376)	0.000%
TRS MLM 2Y 01/20/2022	28	155	0.000%
TRS GB/PLP 2Y 01/19/2022	2,600	(72)	0.000%
TRS APO 2Y 01/20/2022	5,589	23,418	0.011%
TRS NL/ASML 2Y 01/19/2022	218	5,842	0.003%
TRS CE 2Y 01/20/2022	977	(4,983)	(0.002%)
TRS NO/TEL 2Y 01/19/2022	(5,018)	(1,399)	(0.001%)
TRS XRT 2Y 01/20/2022	(600)	(1,716)	(0.001%)
TRS GTN 2Y 01/20/2022	(6,500)	(5,395)	(0.003%)
TRS ES/AMS 2Y 01/19/2022	322	(1,978)	(0.001%)
TRS GB/SSPG 2Y 01/19/2022	13,987	(11,435)	(0.006%)
TRS NL/AD 2Y 01/19/2022	(5,925)	(3,548)	(0.002%)
TRS LNT 2Y 01/20/2022	(66)	197	0.000%
TRS CCI 2Y 01/20/2022	(528)	216	0.000%
TRS AMD 2Y 01/20/2022	3,033	40,824	0.020%
TRS JP/1475 2Y 01/19/2022	(26,631)	1,857	0.001%
TRS GB/GRG 2Y 01/19/2022	1,496	848	0.000%
TRS OUT 2Y 01/20/2022	2,600	(676)	0.000%
TRS JP/4502 2Y 01/19/2022	(30,900)	(4,728)	(0.002%)
TRS GB/BOO 2Y 01/19/2022	15,175	(3,925)	(0.002%)
TRS QQQ 2Y 01/20/2022	(277)	(3,371)	(0.002%)
TRS CH/ABBN 2Y 01/19/2022	6,104	792	0.000%
TRS LNT 2Y 01/20/2022	(29)	87	0.000%
TRS BDX 2Y 01/20/2022	114	200	0.000%
TRS IT/DIA 2Y 01/19/2022	235	2,522	0.001%
TRS JNJ 2Y 01/20/2022	(1,754)	(439)	0.000%
TRS JP/6326 2Y 01/19/2022	(5,300)	1,646	0.001%
TRS OPRT 2Y 01/20/2022	1,061	(1,528)	(0.001%)
TRS CH/ALC 2Y 01/19/2022	293	291	0.000%
TRS FR/MC 2Y 01/19/2022	(163)	3,189	0.002%
TRS CL 2Y 01/20/2022	(1,639)	3,147	0.002%
TRS CPB 2Y 01/20/2022	(4,767)	(1,049)	(0.001%)
TRS IR 2Y 01/20/2022	299	446	0.000%
TRS CFG 2Y 01/20/2022	7,431	(13,747)	(0.007%)
TRS PAYC 2Y 01/20/2022	(25)	(708)	0.000%
TRS C 2Y 01/20/2022	(695)	2,134	0.001%
TRS JP/7518 2Y 01/19/2022	4,800	9,505	0.005%
TRS PAYO 2Y 01/20/2022	1,700	194	0.000%
TRS CVNA 2Y 01/20/2022	380	10,876	0.005%
TRS WDAY 2Y 01/20/2022	31	215	0.000%
TRS DISCK 2Y 01/20/2022	7,000	4,690	0.002%
TRS DK/WS 2Y 01/19/2022	(3,125)	(13,654)	(0.007%)
TRS AEE 2Y 01/20/2022	400	(2,440)	(0.001%)
TRS ABTX 2Y 01/20/2022	500	(1,190)	(0.001%)
TRS CSCO 2Y 01/20/2022	(400)	(10)	0.000%
TRS LUV 2Y 01/20/2022	1,549	(4,432)	(0.002%)
TRS ITW 2Y 01/20/2022	(256)	2,163	0.001%
TRS WDAY 2Y 01/20/2022	19	132	0.000%
TRS IT/TIT 2Y 01/19/2022	(98,940)	3,179	0.002%
TRS FISV 2Y 01/20/2022	302	(858)	0.000%
TRS TSLA 2Y 01/20/2022	(217)	(17,434)	(0.008%)
TRS UPS 2Y 01/20/2022	437	2,460	0.001%
TRS HSAQ 2Y 01/20/2022	657	(33)	0.000%
TRS TRQ 2Y 01/20/2022	(1,600)	(848)	0.000%
TRS INTC 2Y 01/20/2022	(2,518)	4,658	0.002%
TRS VMC 2Y 01/20/2022	456	917	0.000%
TRS CA/WDO 2Y 01/19/2022	5,000	(2,783)	(0.001%)
TRS FNV 2Y 01/20/2022	540	(3,650)	(0.002%)
TRS GE 2Y 01/20/2022	1,600	(128)	0.000%
TRS GB/AZN 2Y 01/19/2022	765	3,598	0.002%
TRS LIN 2Y 01/20/2022	519	(939)	0.000%
TRS JP/6113 2Y 01/19/2022	500	(81)	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	(1,230)	(0.001%)
TRS AU/BHP 2Y 01/19/2022	4,457	635	0.000%
TRS JNJ 2Y 01/20/2022	(368)	(92)	0.000%
TRS MX/ALFAA 2Y 01/19/2022	180,000	(722)	0.000%
TRS FBHS 2Y 01/20/2022	(848)	(568)	0.000%
TRS STX 2Y 01/20/2022	(500)	3,005	0.001%
TRS EQR 2Y 01/20/2022	400	(1,084)	(0.001%)
TRS CH/SGSN 2Y 01/19/2022	(39)	(2,276)	(0.001%)
TRS NL/INGA 2Y 01/19/2022	8,267	(961)	0.000%
TRS WORK 2Y 01/20/2022	(2,406)	186	0.000%
TRS FUN 2Y 01/20/2022	400	(332)	0.000%
TRS GB/ISF 2Y 01/19/2022	(38,247)	7,037	0.003%
TRS CME 2Y 01/20/2022	629	(2,705)	(0.001%)
TRS LNT 2Y 01/20/2022	(12)	36	0.000%
TRS PNC 2Y 01/20/2022	623	928	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(22)	1,351	0.001%
TRS JP/4911 2Y 01/19/2022	1,700	168	0.000%
TRS LUV 2Y 01/20/2022	500	(2,015)	(0.001%)
TRS SOYB 2Y 01/20/2022	(1,300)	(533)	0.000%
TRS HK/1910 2Y 01/19/2022	45,000	(11,012)	(0.005%)
TRS DHR 2Y 01/20/2022	207	4,815	0.002%
TRS DGX 2Y 01/20/2022	(350)	(1,330)	(0.001%)
TRS GB/PLP 2Y 01/19/2022	2,185	(60)	0.000%
TRS D 2Y 01/20/2022	835	(3,799)	(0.002%)
TRS FNV 2Y 01/20/2022	800	(5,408)	(0.003%)
TRS LNT 2Y 01/20/2022	(13)	39	0.000%
TRS EGBN 2Y 01/20/2022	800	(1,152)	(0.001%)
TRS CH/TECN 2Y 01/19/2022	(38)	(715)	0.000%
TRS IPG 2Y 01/20/2022	(1,500)	1,875	0.001%
TRS GLW 2Y 01/20/2022	(1,401)	168	0.000%
TRS WDAY 2Y 01/20/2022	121	839	0.000%
TRS CN/1157 2Y 01/19/2022	(31,200)	2,411	0.001%
TRS AEE 2Y 01/20/2022	600	(3,660)	(0.002%)
TRS VZ 2Y 01/20/2022	(1,174)	1,479	0.001%

TRS CA/FNV 2Y 01/19/2022	(951)	4,051	0.002%
TRS ATO 2Y 01/20/2022	300	(1,455)	(0.001%)
TRS FELE 2Y 01/20/2022	(116)	22	0.000%
TRS GB/ULVR 2Y 01/19/2022	159	(235)	0.000%
TRS SPY 2Y 01/20/2022	(395)	(1,414)	(0.001%)
TRS KHC 2Y 01/20/2022	(1,242)	2,459	0.001%
TRS SE/ERICB 2Y 01/19/2022	6,629	(960)	0.000%
TRS GE 2Y 01/20/2022	6,000	(480)	0.000%
TRS T 2Y 01/20/2022	(1,300)	650	0.000%
TRS PH 2Y 01/20/2022	1,041	11,680	0.006%
TRS FB 2Y 01/20/2022	526	5,765	0.003%
TRS EOG 2Y 01/20/2022	1,075	(2,322)	(0.001%)
TRS INTC 2Y 01/20/2022	(604)	1,117	0.001%
TRS LNT 2Y 01/20/2022	(15)	45	0.000%
TRS WY 2Y 01/20/2022	(1,710)	428	0.000%
TRS TSLA 2Y 01/20/2022	(252)	(20,246)	(0.010%)
TRS CA/FM 2Y 01/19/2022	(1,000)	(1,751)	(0.001%)
TRS DE/SBS 2Y 01/19/2022	(355)	(5,304)	(0.003%)
TRS NRG 2Y 01/20/2022	(3,556)	(9,921)	(0.005%)
TRS UDR 2Y 01/20/2022	(181)	114	0.000%
TRS AU/COH 2Y 01/19/2022	448	6,357	0.003%
TRS DVN 2Y 01/20/2022	4,492	(1,842)	(0.001%)
TRS VMC 2Y 01/20/2022	28	56	0.000%
TRS DGX 2Y 01/20/2022	(360)	(1,368)	(0.001%)
TRS CH/ALC 2Y 01/19/2022	717	713	0.000%
TRS JP/6594 2Y 01/19/2022	(600)	(1,836)	(0.001%)
TRS WLTW 2Y 01/20/2022	940	(24,045)	(0.012%)
TRS NVDA 2Y 01/20/2022	(159)	(14,081)	(0.007%)
TRS DE/SX5EEX 2Y 01/19/2022	(9,765)	6,021	0.003%
TRS SE/ASSAB 2Y 01/19/2022	4,415	(980)	0.000%
TRS GOOGL 2Y 01/20/2022	60	804	0.000%
TRS DE/SX5EEX 2Y 01/19/2022	(7,171)	4,422	0.002%
TRS BDX 2Y 01/20/2022	114	200	0.000%
TRS DE/SY1 2Y 01/19/2022	1,978	9,616	0.005%
TRS CRM 2Y 01/20/2022	679	1,148	0.001%
TRS DK/GMAB 2Y 01/19/2022	120	(2,679)	(0.001%)
TRS OCA 2Y 01/20/2022	6,500	(130)	0.000%
TRS CH/GEBN 2Y 01/19/2022	(109)	(2,521)	(0.001%)
TRS BMY 2Y 01/20/2022	(1,000)	600	0.000%
TRS ES/BBVA 2Y 01/19/2022	5,327	(897)	0.000%
TRS RS 2Y 01/20/2022	2,312	(33,732)	(0.016%)
TRS JP/6460 2Y 01/19/2022	15,400	(2,495)	(0.001%)
TRS GB/GPOR 2Y 01/19/2022	17,064	(10,740)	(0.005%)
TRS JP/6971 2Y 01/19/2022	(2,800)	6,956	0.003%
TRS ADM 2Y 01/20/2022	(400)	(124)	0.000%
TRS JP/6954 2Y 01/19/2022	400	4,501	0.002%
TRS GB/DLN 2Y 01/19/2022	3,587	(12,157)	(0.006%)
TRS FITB 2Y 01/20/2022	626	(1,146)	(0.001%)
TRS XOM 2Y 01/20/2022	(1,239)	1,549	0.001%
TRS MLM 2Y 01/20/2022	148	820	0.000%
TRS VIAC 2Y 01/20/2022	(500)	62	0.000%
TRS GS 2Y 01/20/2022	565	4,650	0.002%
TRS TRQ 2Y 01/20/2022	(5,600)	(2,968)	(0.001%)
TRS CA/ERO 2Y 01/19/2022	4,409	(818)	0.000%
TRS GB/SPG 2Y 01/19/2022	9,022	(7,376)	(0.004%)
TRS LNT 2Y 01/20/2022	(130)	389	0.000%
TRS IBM 2Y 01/20/2022	(500)	1,385	0.001%
TRS NFLX 2Y 01/20/2022	153	5,555	0.003%
TRS ES/BBVA 2Y 01/19/2022	95,146	(16,020)	(0.008%)
TRS PNC 2Y 01/20/2022	130	194	0.000%
TRS SPY 2Y 01/20/2022	(1,628)	(403)	0.000%
TRS FI/KOJAMO 2Y 01/19/2022	4,722	(2,240)	(0.001%)
TRS VMC 2Y 01/20/2022	54	109	0.000%
TRS LNT 2Y 01/20/2022	(76)	227	0.000%
TRS IDXX 2Y 01/20/2022	(128)	(5,029)	(0.002%)
TRS GOOG 2Y 01/20/2022	114	(1,635)	(0.001%)
TRS FXI 2Y 01/20/2022	(1,900)	(1,425)	(0.001%)
TRS JP/2802 2Y 01/19/2022	(3,500)	(7,750)	(0.004%)
TRS MNST 2Y 01/20/2022	3,847	(3,231)	(0.002%)
TRS CSCO 2Y 01/20/2022	(2,400)	307	0.000%
TRS CH/PGHN 2Y 01/19/2022	267	6,493	0.003%
TRS PCTY 2Y 01/20/2022	89	1,322	0.001%
TRS PT/GALP 2Y 01/19/2022	5,583	(5,846)	(0.003%)
TRS ASND 2Y 01/20/2022	57	(112)	0.000%
TRS DEI 2Y 01/20/2022	6,200	(14,632)	(0.007%)
TRS DE/MTX 2Y 01/19/2022	(346)	1,149	0.001%
TRS JP/6594 2Y 01/19/2022	(2,300)	(7,039)	(0.003%)
TRS QQQ 2Y 01/20/2022	(130)	(1,582)	(0.001%)
TRS NVDA 2Y 01/20/2022	(336)	(29,756)	(0.014%)
TRS DE/IFX 2Y 01/19/2022	2,913	(604)	0.000%
TRS ES/AMS 2Y 01/19/2022	4,269	(16,401)	(0.008%)
TRS AU/RIO 2Y 01/19/2022	(1,062)	(1,975)	(0.001%)
TRS SRE 2Y 01/20/2022	70	(811)	0.000%
TRS LNT 2Y 01/20/2022	(76)	227	0.000%
TRS STXB 2Y 01/20/2022	1,000	(1,090)	(0.001%)
TRS FCX 2Y 01/20/2022	(2,977)	1,459	0.001%
TRS NO/EQNR 2Y 01/19/2022	9,210	(5,584)	(0.003%)
TRS ALXN 2Y 01/20/2022	1,825	3,303	0.002%
TRS FNV 2Y 01/20/2022	188	(1,271)	(0.001%)
TRS GB/ANTO 2Y 01/19/2022	(3,895)	1,778	0.001%
TRS INFO 2Y 01/20/2022	4,300	13,459	0.007%
TRS ABC 2Y 01/20/2022	(925)	4,200	0.002%
TRS CAS 2Y 01/20/2022	1,400	0	0.000%
TRS LYV 2Y 01/20/2022	512	835	0.000%
TRS PCTY 2Y 01/20/2022	100	1,138	0.001%
TRS CH/UBSG 2Y 01/19/2022	(3,795)	2,071	0.001%
TRS GB/BP/ 2Y 01/19/2022	(162,579)	18,441	0.009%
TRS IDXX 2Y 01/20/2022	(142)	(5,579)	(0.003%)
TRS GB/GPOR 2Y 01/19/2022	3,628	(2,033)	(0.001%)
TRS AER 2Y 01/20/2022	1,711	(11,395)	(0.006%)

TRS TUP 2Y 01/20/2022	(1,700)	(884)	0.000%
TRS ADI 2Y 01/20/2022	1,575	7,151	0.003%
TRS AME 2Y 01/20/2022	(383)	1,402	0.001%
TRS JNPR 2Y 01/20/2022	5,931	(5,634)	(0.003%)
TRS DE/RWE 2Y 01/19/2022	(10,804)	6,277	0.003%
TRS XOM 2Y 01/20/2022	(294)	368	0.000%
TRS EOG 2Y 01/20/2022	590	(1,274)	(0.001%)
TRS DHR 2Y 01/20/2022	207	4,815	0.002%
TRS CORN 2Y 01/20/2022	(1,000)	(310)	0.000%
TRS BXS 2Y 01/20/2022	(3,500)	5,530	0.003%
TRS SE/BOL 2Y 01/19/2022	6,688	(1,407)	(0.001%)
TRS SE/BOL 2Y 01/19/2022	8,738	5,977	0.003%
TRS LNT 2Y 01/20/2022	(66)	197	0.000%
TRS SG/CD 2Y 01/19/2022	8,500	(87)	0.000%
TRS COP 2Y 01/20/2022	2,222	(600)	0.000%
TRS WDAY 2Y 01/20/2022	100	693	0.000%
TRS DK/COLOB 2Y 01/19/2022	647	3,776	0.002%
TRS RPM 2Y 01/20/2022	1,554	(6,807)	(0.003%)
TRS STXB 2Y 01/20/2022	700	(763)	0.000%
TRS KEYS 2Y 01/20/2022	1,116	6,050	0.003%
TRS GB/AZN 2Y 01/19/2022	1,769	8,320	0.004%
TRS RNR 2Y 01/20/2022	872	(2,171)	(0.001%)
TRS GB/SGRO 2Y 01/19/2022	4,346	(240)	0.000%
TRS NO/NHY 2Y 01/19/2022	(22,729)	(6,599)	(0.003%)
TRS JP/4911 2Y 01/19/2022	1,100	109	0.000%
TRS SPGI 2Y 01/20/2022	(640)	(9,235)	(0.004%)
TRS PCTY 2Y 01/20/2022	1,180	17,523	0.009%
TRS BAP 2Y 01/20/2022	1,040	(2,060)	(0.001%)
TRS CH/GIVN 2Y 01/19/2022	(38)	(1,602)	(0.001%)
TRS FI/STERV 2Y 01/19/2022	3,140	2,011	0.001%
TRS CA/ENB 2Y 01/19/2022	(3,774)	213	0.000%
TRS WFC 2Y 01/20/2022	3,314	(563)	0.000%
TRS USB 2Y 01/20/2022	(103)	159	0.000%
TRS XOM 2Y 01/20/2022	(1,213)	1,516	0.001%
TRS EEM 2Y 01/20/2022	(1,700)	(153)	0.000%
TRS FUN 2Y 01/20/2022	900	(747)	0.000%
TRS GB/SLA 2Y 01/19/2022	(14,766)	3,186	0.002%
TRS SNRH 2Y 01/20/2022	6,500	(325)	0.000%
TRS BMY 2Y 01/20/2022	(2,300)	1,380	0.001%
TRS SPY 2Y 01/20/2022	(400)	(1,432)	(0.001%)
TRS CA/CNQ 2Y 01/19/2022	(4,373)	4,233	0.002%
TRS LLY 2Y 01/20/2022	329	1,974	0.001%
TRS EEM 2Y 01/20/2022	(1,600)	(144)	0.000%
TRS LNT 2Y 01/20/2022	(15)	45	0.000%
TRS EGBN 2Y 01/20/2022	300	(432)	0.000%
TRS VZ 2Y 01/20/2022	(1,700)	2,142	0.001%
TRS VRSN 2Y 01/20/2022	664	5,910	0.003%
TRS GB/TRN 2Y 07/12/2021	8,200	3,040	0.001%
PLN IRS 06/04/2031 PAY FIX	(8,500,000)	(31,942)	(0.016%)
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	74,900	(10,994)	(0.005%)
TRS GB/PLP 2Y 01/19/2022	7,000	(194)	0.000%
TRS IR 2Y 01/20/2022	1,000	1,490	0.001%
TRS ES 2Y 01/20/2022	250	(883)	0.000%
TRS BLL 2Y 01/20/2022	1,504	(587)	0.000%
TRS XOM 2Y 01/20/2022	(799)	999	0.000%
TRS LYV 2Y 01/20/2022	125	204	0.000%
TRS AMT 2Y 01/20/2022	480	(158)	0.000%
TRS CEF 2Y 01/20/2022	1,500	(1,620)	(0.001%)
TRS USB 2Y 01/20/2022	(931)	1,434	0.001%
TRS CADE 2Y 01/20/2022	1,000	(930)	0.000%
TRS GB/AZN 2Y 01/19/2022	6,232	29,310	0.014%
TRS IPG 2Y 01/20/2022	(5,000)	6,250	0.003%
TRS CAS 2Y 01/20/2022	5,100	0	0.000%
TRS LCAP 2Y 01/20/2022	3,300	(33)	0.000%
TRS INFO 2Y 01/20/2022	2,250	7,043	0.003%
TRS UPS 2Y 01/20/2022	257	1,447	0.001%
TRS CCJ 2Y 01/20/2022	(2,100)	2,100	0.001%
TRS JP/5713 2Y 01/19/2022	5,200	(15,914)	(0.008%)
TRS VIIAW 2Y 01/20/2022	3,646	474	0.000%
TRS TUP 2Y 01/20/2022	(4,000)	(2,080)	(0.001%)
TRS BKI 2Y 01/20/2022	2,050	7,954	0.004%
TRS FR/HO 2Y 01/19/2022	1,020	(121)	0.000%
TRS ZBRA 2Y 01/20/2022	(154)	(3,602)	(0.002%)
TRS ES/AMS 2Y 01/19/2022	730	(4,484)	(0.002%)
TRS IDXX 2Y 01/20/2022	(114)	(4,479)	(0.002%)
TRS GB/LSE 2Y 01/19/2022	1,000	1,798	0.001%
TRS PAYO 2Y 01/20/2022	2,100	756	0.000%
TRS XRT 2Y 01/20/2022	(800)	(2,288)	(0.001%)
TRS BPOP 2Y 01/20/2022	2,700	(11,475)	(0.006%)
TRS CSX 2Y 01/20/2022	3,969	(2,871)	(0.001%)
TRS LNT 2Y 01/20/2022	(176)	526	0.000%
TRS LNT 2Y 01/20/2022	(76)	227	0.000%
TRS YSAC 2Y 01/20/2022	3,300	0	0.000%
CNY IRS 06/02/2026 REC FIX	88,000,000	(21,900)	(0.011%)
TRS AMAT 2Y 01/20/2022	(797)	(2,997)	(0.001%)
TRS PPD 2Y 01/20/2022	6,850	(3,083)	(0.002%)
TRS CFG 2Y 01/20/2022	4,200	(7,770)	(0.004%)
TRS CADE 2Y 01/20/2022	1,000	(930)	0.000%
TRS WDAY 2Y 01/20/2022	469	3,250	0.002%
TRS SOHU 2Y 01/20/2022	2,100	2,079	0.001%
TRS DE/HFG 2Y 01/19/2022	(705)	1,170	0.001%
TRS DE/BNR 2Y 01/19/2022	(1,113)	(2,138)	(0.001%)
TRS LRCX 2Y 01/20/2022	(245)	(1,769)	(0.001%)
TRS VIAC 2Y 01/20/2022	(2,100)	(8,088)	(0.004%)
TRS TW/2330 2Y 01/20/2022	8,000	(5,500)	(0.003%)
TRS ES/SAN 2Y 01/19/2022	(12,448)	3,048	0.001%
TRS JP/6098 2Y 01/19/2022	4,500	(11,787)	(0.006%)

Total Swap Contracts

(338,439)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
BJU1 10YR MINI JGB FUT SEP 21	(17)	9/10/2021	(2,322,265)	30,363	(1.131%)
CAC40 10 EURO FUT 7/21	9	7/16/2021	694,197	(22,641)	0.338%
CNU1 CAN 10YR BOND FUT SEP 21	(50)	9/21/2021	(5,869,635)	87,780	(2.858%)
DAX INDEX FUT 9/21	(5)	9/17/2021	(2,301,541)	62,556	(1.121%)
DUU1 EURO SCHATZ FUT SEPT 21	115	9/8/2021	15,291,551	(88,846)	7.445%
FTSE 100 IDX FUT 9/21	(3)	9/17/2021	(289,684)	2,837	(0.141%)
FTSE/MIB IDX FUT 9/21	28	9/17/2021	4,150,789	(197,231)	2.021%
FVU1 US 5YR NOTE CBT FUT SEP 21	(138)	9/30/2021	(17,033,297)	(1,285)	(8.293%)
G U1 LONG GILT FUT SEPT 21	45	9/28/2021	7,974,033	(138,309)	3.883%
HANG SENG IDX FUT 7/21	9	7/29/2021	1,659,325	(14,411)	0.808%
IKU1 EURO BTP FUT SEPT 21	8	9/8/2021	1,436,275	(33,494)	0.699%
MSCI EMG MKT FUT 9/21	(41)	9/17/2021	(2,797,840)	1,642	(1.362%)
OEU1 EURO BOBL FUT SEPT 21	25	9/8/2021	3,976,709	(17,803)	1.936%
OMXS30 IND FUT 7/21	(70)	7/16/2021	(1,853,449)	66,047	(0.902%)
RXU1 EURO BUND FUTURE SEP 21	(12)	9/8/2021	(2,456,068)	53,003	(1.196%)
S&P500 EMINI FUT 9/21	(58)	9/17/2021	(12,436,940)	(166,084)	(6.056%)
SPI 200 FUT 9/21	2	9/16/2021	270,844	(10,404)	0.132%
TOPIX INDX FUT 9/21	(35)	9/9/2021	(6,121,338)	133,998	(2.980%)
TUU1 US 2YR NOTE CBT SEP 21	83	9/30/2021	18,286,586	(21,649)	8.904%
UBU1 EURO BUXL 30Y FUT SEPT 21	(8)	9/8/2021	(1,927,935)	14,508	(0.939%)
USU1 US LONG BOND FUT SEP 21	2	9/21/2021	321,500	3,560	0.157%

Total Futures Contracts **(255,862)**

NET ASSETS 205,381,944

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares 10.74
(\$171,456,230 / 15,968,313 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares 10.78
(\$33,925,714 / 3,146,462 Shares Outstanding)

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

ADP Andorran Peseta DOP Dominican Peso LBP Lebanese Pound QAR Qatari Rial
AED United Arab Emirates Dirham DZD Algerian Dinar LKR Sri Lanka Rupee RON Romanian Leu

AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan 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	GYP	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.