

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Adaptive Biotechnologies			531	25,647	0.041%
Advanced Disposal Services	4.64	11/10/23	598,374	597,327	0.965%
Agile Group Holdings	8.5	7/18/21	400,000	425,436	0.687%
Agility Health	5.5	1/4/26	104,738	104,345	0.169%
American Electric Power			2,179	115,650	0.187%
Aqua America			1,560	88,227	0.143%
Arconic	5.4	4/15/21	200,000	207,250	0.335%
Arconic	6.15	8/15/20	200,000	206,477	0.333%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	4.63	5/15/23	250,000	254,375	0.411%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	7.25	5/15/24	200,000	211,000	0.341%
Assurant			2,200	246,752	0.399%
Asurion	8.9	8/4/25	570,000	577,484	0.933%
Avon International Capital	6.5	8/15/22	500,000	503,750	0.814%
Azul Investments LLP	5.88	10/26/24	400,000	395,500	0.639%
Becton Dickinson And			4,000	248,696	0.402%
Bloom Energy			932	11,436	0.018%
Carvana			1,000	62,590	0.101%
CEC Entertainment	5.65	2/12/21	398,947	395,512	0.639%
Celgene			1,900	175,636	0.284%
CEOC	4.33	10/6/24	330,000	327,010	0.528%
Charter NEX US	5.9	5/16/24	85,000	84,618	0.137%
China Evergrande	6.25	6/28/21	400,000	384,712	0.621%
Clear Channel Worldwide Holdings	6.5	11/15/22	450,000	459,000	0.741%
Collier Creek Holdings			14,339	149,843	0.242%
Country Garden Holdings	7.13	4/25/22	400,000	423,240	0.684%
CrowdStrike Holdings			269	18,370	0.030%
CSC Holdings	10.88	10/15/25	300,000	343,125	0.554%
Danaher			270	297,297	0.480%
Dte Energy			7,000	392,747	0.634%
Edelman Financial Center	9.14	7/20/26	300,000	300,750	0.486%
Edelman Financial Center	5.64	7/21/25	223,875	222,955	0.360%
Egypt Treasury Bills	16.45	8/20/19	7,700,000	454,639	0.734%
Elanco Animal Health	3.91	8/27/21	90,000	92,138	0.149%
Eldorado Resorts	7	8/1/23	400,000	418,000	0.675%
Enbridge	6	1/15/77	250,000	250,625	0.405%
Evo Payments			255	8,040	0.013%
Farfetch			285	5,928	0.010%
FHC Health Systems	6.44	12/23/21	400,000	399,500	0.645%
First Data	5.75	1/15/24	500,000	514,375	0.831%
GameStop	6.75	3/15/21	200,000	197,000	0.318%
GCI	6.63	6/15/24	120,000	125,550	0.203%
GCI Liberty	1.75	9/30/46	250,000	292,108	0.472%
HCA Healthcare	6.25	2/15/21	750,000	785,625	1.269%
Headhunter, ADR			8,556	139,035	0.225%
Hexion	7.88	7/15/27	500,000	502,500	0.812%
Hexion International Holdings BV	5.35	10/1/20	300,000	299,814	0.484%
Inmarsat Finance	6.5	10/1/24	200,000	210,000	0.339%
K-MAC Holdings	9.15	3/16/26	380,000	377,150	0.609%
Knorr-Bremse			544	60,682	0.098%
Lions Gate Capital Holdings	4.65	3/24/25	304,808	302,393	0.488%
Marriott Ownership Resorts	4.65	8/29/25	238,800	238,602	0.385%
Maruti Suzuki India			1,100	104,203	0.168%
MedPlast Holdings	6.08	7/2/25	307,675	306,392	0.495%
Microchip Technology	4.41	5/29/25	181,091	179,903	0.291%
Minerva Luxembourg	6.5	9/20/26	200,000	209,030	0.338%
Moneta Money Bank			26,200	89,788	0.145%
Multi-Color	6.13	12/1/22	200,000	206,000	0.333%
NBCUniversal Enterprise	5.25	6/19/68	200,000	204,800	0.331%
Nep	5.65	10/20/25	383,075	381,880	0.617%
Network International Holdings			10,022	75,474	0.122%
Nielsen Co Luxembourg SARL	5.5	10/1/21	400,000	401,500	0.648%
Nustar Logistics	9.33	1/15/43	13,000	325,520	0.526%
Nustar Logistics	4.8	9/1/20	200,000	203,000	0.328%
NVA Holdings Inc/U.S.	6.88	4/1/26	15,000	15,750	0.025%
OTP Bank			4,000	159,286	0.257%

Pagerduty			209	9,833	0.016%
Parsons			2,077	76,558	0.124%
Petrobras Global Finance BV	7.25	3/17/44	200,000	224,202	0.362%
PG&E	3.8	12/31/20	485,000	486,213	0.785%
PKO Bank Polski			10,100	115,928	0.187%
Pluralsight			538	16,312	0.026%
Press Ganey Holdings	5.15	10/23/23	325,823	325,416	0.526%
REI - SECURITY LENDING COLLATERAL			160,630	1,606,296	2.594%
Rent-A-Center Inc/TX	6.63	11/15/20	200,000	200,500	0.324%
Rent-A-Center Inc/TX	4.75	5/1/21	200,000	200,000	0.323%
Sable International Finance	6.88	8/1/22	500,000	520,000	0.840%
Sedgwick Claims Management Services	5.65	12/31/25	149,250	146,984	0.237%
Sempra Energy			1,600	181,287	0.293%
Sempra Energy			500	55,853	0.090%
Sentinel Energy Services			28,029	291,502	0.471%
Shockwave Medical			210	11,989	0.019%
Shriram Transport Finance			11,000	172,103	0.278%
Shutterfly	4.91	8/17/24	399,000	398,701	0.644%
Silk Road Medical			99	4,798	0.008%
Solera LLC / Solera Finance	10.5	3/1/24	300,000	325,125	0.525%
Tacala Investment	9.4	1/30/26	430,000	431,613	0.697%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	300,000	299,625	0.484%
Times China Holdings	7.85	6/4/21	400,000	412,800	0.667%
Tradeweb Markets			418	18,313	0.030%
Transcanada Trust	5.88	8/15/76	350,000	358,750	0.579%
Trans Union	4.4	6/19/25	415,800	414,449	0.669%
Tribune Media	5.4	1/26/24	600,000	598,626	0.967%
TRP Dynamic Global Bd - I			833,607	7,844,237	12.670%
TRP Government Reserve	2.46		6,471,243	6,471,243	10.452%
TRP Ultra Short-Term Bond - I			4,028,798	20,305,143	32.796%
Uber Technologies	6.41	4/4/25	396,000	395,834	0.639%
Unitymedia GmbH	6.13	1/15/25	200,000	208,500	0.337%
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH	5	1/15/25	200,000	206,596	0.334%
Upwork			411	6,609	0.011%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	270,000	283,500	0.458%
Vale Overseas	4.38	1/11/22	300,000	310,578	0.502%
Worldpay	3.89	1/16/23	389,610	388,913	0.628%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	400,000	406,000	0.656%

Total Investments in Securities **61,523,913**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	BRL	1,392,000	USD	(363,238)	07/02/2019	(871)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	347,609	BRL	(1,392,000)	07/02/2019	(14,758)	-0.024%
BNP PARIBAS SECURITIES CORP	USD	425,297	KRW	(494,191,000)	07/31/2019	(2,140)	-0.003%
BANK OF AMERICA	USD	66,070	CAD	(87,000)	07/31/2019	(416)	-0.001%
JP MORGAN CHASE BANK	INR	74,488,000	USD	(1,064,418)	07/31/2019	10,863	0.018%
CITIBANK N A	MXN	21,659,000	USD	(1,119,626)	07/31/2019	2,549	0.004%
CITIBANK N A	TRY	5,218,000	USD	(878,573)	07/31/2019	5,845	0.009%
HSBC SECURITIES INC	USD	182,753	NZD	(275,000)	07/31/2019	(2,133)	-0.003%
MORGAN STANLEY & COMPANY LLC	BRL	548,000	USD	(135,239)	07/02/2019	7,417	0.012%
MORGAN STANLEY & COMPANY LLC	BRL	844,000	USD	(219,975)	07/02/2019	(264)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	220,239	BRL	(844,000)	07/02/2019	528	0.001%
MORGAN STANLEY & COMPANY LLC	USD	142,999	BRL	(548,000)	07/02/2019	343	0.001%
MORGAN STANLEY & COMPANY LLC	ZAR	559,000	USD	(38,886)	07/31/2019	635	0.001%
MORGAN STANLEY & COMPANY LLC	USD	219,329	BRL	(844,000)	08/02/2019	263	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,290,061	CHF	(1,254,000)	07/31/2019	1,398	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	1,024,773	EUR	(897,000)	07/31/2019	1,940	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	346,201	NOK	(2,940,000)	07/31/2019	1,169	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	2,325,602	SEK	(21,496,000)	07/31/2019	4,800	0.008%

Total Forward Currency Exchange Contracts **17,167**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO USD CALL/MXN PUT 20.4162 07/25/2019	20.42	7/25/2019	1,500,000	1,253	0.002%
FXO USD CALL/RUB PUT 69.0583 07/25/2019	69.06	7/25/2019	1,000,000	241	0.000%
Invesco Senior Loan ETF	22.00	7/19/2019	80,000	2,000	0.003%
Invesco Senior Loan ETF	22.00	10/18/2019	40,000	7,000	0.011%
iShares iBoxx High Yield Corporate Bond ETF	87.00	8/16/2019	(29,900)	(28,405)	(0.046%)
Prospect Capital	5.00	1/17/2020	31,800	3,180	0.005%
Rent-A-Center Inc/TX	12.00	1/17/2020	2,900	508	0.001%

Rent-A-Center Inc/TX	15.00	1/17/2020	1,300	260	0.000%
SPDR S&P 500 ETF Trust	275.00	9/20/2019	7,000	22,715	0.037%
SPX 7/19 C2850	2,850.00	7/19/2019	(1,200)	(126,600)	(0.204%)
SPX 7/19 C2875	2,875.00	7/19/2019	(800)	(67,560)	(0.109%)
SPX 7/19 C2900	2,900.00	7/19/2019	(1,400)	(90,720)	(0.147%)
SPX 7/19 C2975	2,975.00	7/19/2019	(1,100)	(21,780)	(0.035%)
SPX 8/19 C3025	3,025.00	8/16/2019	(800)	(14,480)	(0.023%)
US BOND FUTR OPTN Aug19C 155	155.00	7/26/2019	(1,100,000)	(16,844)	(0.027%)
US BOND FUTR OPTN Aug19C 156	156.00	7/26/2019	(1,200,000)	(12,375)	(0.020%)
US BOND FUTR OPTN Aug19C 157	157.00	7/26/2019	(3,000,000)	(20,156)	(0.033%)
US BOND FUTR OPTN Aug19C 158	158.00	7/26/2019	(1,500,000)	(6,094)	(0.010%)
US BOND FUTR OPTN Aug19P 149	149.00	7/26/2019	(1,100,000)	(688)	(0.001%)
US BOND FUTR OPTN Aug19P 150	150.00	7/26/2019	(1,200,000)	(938)	(0.002%)

Total Options **(369,482)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
STENA AB CDS 06/20/2021	(100,000)	(5,115)	(0.008%)
TRS ANF 2Y 01/17/2020	(1,000)	0	0.000%
TRS SWN 2Y 01/17/2020	(17,700)	1,947	0.003%
TRS LBRT 2Y 01/17/2020	2,000	4,480	0.007%
TRS PXD 2Y 01/17/2020	2,377	21,987	0.036%
TRS AXS 2Y 01/17/2020	24	(12)	0.000%
TRS M 2Y 01/17/2020	(700)	182	0.000%
TRS SE/EPIB 2Y 01/17/2020	4,140	1,494	0.002%
TRS MU 2Y 01/17/2020	1,300	8,008	0.013%
TRS HAS 2Y 01/17/2020	(764)	695	0.001%
TRS ATRC 2Y 01/17/2020	91	(6)	0.000%
TRS AAL 2Y 01/17/2020	3,000	150	0.000%
TRS NEE 2Y 01/17/2020	1,000	(1,510)	(0.002%)
TRS AMP 2Y 01/17/2020	1,350	(3,551)	(0.006%)
TRS NOV 2Y 01/17/2020	(2,545)	(4,810)	(0.008%)
TRS CAWFT 2Y 01/17/2020	1,000	(1,802)	(0.003%)
TRS GB/LSE 2Y 01/17/2020	1,752	712	0.001%
TRS DE/O2D 2Y 01/17/2020	23,154	395	0.001%
TRS ZTS 2Y 01/17/2020	(3,465)	(9,286)	(0.015%)
TRS COP 2Y 01/17/2020	(2,383)	(4,742)	(0.008%)
TRS PCAR 2Y 01/17/2020	536	1,297	0.002%
TRS JP/6869 2Y 01/20/2020	(1,300)	8,621	0.014%
TRS SE/BOL 2Y 01/17/2020	4,000	33	0.000%
TRS JP/2371 2Y 01/20/2020	(3,000)	(1,113)	(0.002%)
TRS CSX 2Y 01/17/2020	(1,783)	(1,195)	(0.002%)
TRS JBHT 2Y 01/17/2020	50	67	0.000%
TRS ATRC 2Y 01/17/2020	223	(16)	0.000%
TRS EQH 2Y 01/17/2020	4,900	539	0.001%
TRS ES/MAF 2Y 01/17/2020	(33,373)	2,732	0.004%
TRS CAWFT 2Y 01/17/2020	440	(793)	(0.001%)
TRS MU 2Y 01/17/2020	1,412	8,698	0.014%
TRS DISCA 2Y 01/17/2020	(800)	(944)	(0.002%)
TRS FR/ETL 2Y 01/17/2020	232	(58)	0.000%
TRS BLK 2Y 01/17/2020	(221)	(6,449)	(0.010%)
TRS AU/ANZ 2Y 01/17/2020	(400)	20	0.000%
TRS NO/DNB 2Y 01/17/2020	4,500	4,299	0.007%
TRS BE/UMI 2Y 01/17/2020	1,913	3,850	0.006%
TRS FINRE1V 2Y 01/17/2020	(685)	(631)	(0.001%)
TRS JP/7269 2Y 01/20/2020	2,000	(2,096)	(0.003%)
TRS PXD 2Y 01/17/2020	227	2,100	0.003%
TRS CPB 2Y 01/17/2020	1,555	(1,109)	(0.002%)
TRS JP/2484 2Y 01/20/2020	2,000	872	0.001%
TRS GB/AV/ 2Y 01/17/2020	(42,141)	(3,639)	(0.006%)
TRS INTC 2Y 01/17/2020	(806)	(1,402)	(0.002%)
TRS CH/CFR 2Y 01/17/2020	1,181	3,847	0.006%
TRS JP/7956 2Y 01/20/2020	1,300	723	0.001%
TRS DUK 2Y 01/17/2020	(432)	(125)	0.000%
TRS RPM 2Y 01/17/2020	6,046	5,804	0.009%
TRS CB 2Y 01/17/2020	296	(326)	(0.001%)
TRS JP/6273 2Y 01/20/2020	300	7,429	0.012%
TRS SND 2Y 01/17/2020	(10,000)	2,500	0.004%
TRS VSAT 2Y 01/17/2020	(300)	1,872	0.003%
TRS FR/AIR 2Y 01/17/2020	231	(84)	0.000%
TRS FR/ETL 2Y 01/17/2020	945	(236)	0.000%
TRS JJOFF 2Y 01/17/2020	2,500	3,450	0.006%
TRS VAR 2Y 01/17/2020	(1,650)	(7,656)	(0.012%)
TRS CANE 2Y 01/17/2020	1,000	(75)	0.000%
TRS JP/7270 2Y 01/20/2020	(5,200)	(2,436)	(0.004%)
TRS CAWFT 2Y 01/17/2020	390	(703)	(0.001%)
TRS MLM 2Y 01/17/2020	(1,116)	(6,339)	(0.010%)
TRS JP/5486 2Y 01/20/2020	6,900	(2,967)	(0.005%)
TRS FR/MC 2Y 01/17/2020	(276)	(5,021)	(0.008%)
TRS BAM 2Y 01/17/2020	1,353	852	0.001%
TRS PXD 2Y 01/17/2020	442	4,088	0.007%
TRS NL/INGA 2Y 01/17/2020	(10,129)	(3,720)	(0.006%)
TRS JP/8035 2Y 01/20/2020	400	3,172	0.005%
TRS IBM 2Y 01/17/2020	(188)	(555)	(0.001%)
TRS CA/IFP 2Y 01/17/2020	1,720	(158)	0.000%
TRS ASND 2Y 01/17/2020	400	(5,140)	(0.008%)
TRS PAYC 2Y 01/17/2020	800	5,760	0.009%
TRS CI 2Y 01/17/2020	80	(125)	0.000%
TRS NOV 2Y 01/17/2020	(1,797)	(3,396)	(0.005%)
TRS CPB 2Y 01/17/2020	690	(897)	(0.001%)
TRS JP/6758 2Y 01/20/2020	1,400	169	0.000%
TRS WFC 2Y 01/17/2020	2,396	4,912	0.008%
TRS WDC 2Y 01/17/2020	(1,000)	(11,280)	(0.018%)

TRS DE/DTE 2Y 01/17/2020	(8,328)	1,345	0.002%
TRS GOOS 2Y 01/17/2020	500	1,280	0.002%
TRS CA/IFP 2Y 01/17/2020	159	(15)	0.000%
TRS CSX 2Y 01/17/2020	(1,014)	(679)	(0.001%)
TRS HAL 2Y 01/17/2020	200	154	0.000%
TRS VAR 2Y 01/17/2020	(330)	(1,531)	(0.002%)
TRS ALK 2Y 01/17/2020	1,285	1,786	0.003%
TRS SE/ATCOB 2Y 01/17/2020	(2,530)	(3,705)	(0.006%)
TRS CH/ROG 2Y 01/17/2020	538	(358)	(0.001%)
TRS KR 2Y 01/17/2020	1,130	(2,995)	(0.005%)
TRS CH/ROG 2Y 01/17/2020	645	(429)	(0.001%)
TRS SYMC 2Y 01/17/2020	6,426	12,852	0.021%
TRS BABA 2Y 01/17/2020	200	1,908	0.003%
TRS ALB 2Y 01/17/2020	(840)	697	0.001%
TRS DE/ADJ 2Y 01/17/2020	1,140	(5,937)	(0.010%)
TRS JP/8028 2Y 01/20/2020	(1,600)	1,380	0.002%
TRS AJRD 2Y 01/17/2020	3,000	11,910	0.019%
TRS DE 2Y 01/17/2020	(1,100)	(12,474)	(0.020%)
TRS PSLV 2Y 01/17/2020	2,000	480	0.001%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS HK/2386 2Y 01/17/2020	100,000	3,072	0.005%
TRS FR/HO 2Y 01/17/2020	1,910	1,412	0.002%
TRS JP/9437 2Y 01/20/2020	3,200	787	0.001%
TRS SEE 2Y 01/17/2020	5,282	(6,761)	(0.011%)
TRS GB/RDSA 2Y 01/17/2020	(7,020)	(4,948)	(0.008%)
TRS UDR 2Y 01/17/2020	(959)	1,774	0.003%
TRS HRL 2Y 01/17/2020	(4,883)	2,051	0.003%
TRS CPB 2Y 01/17/2020	3,670	(4,771)	(0.008%)
TRS LIN 2Y 01/17/2020	697	(321)	(0.001%)
TRS IBM 2Y 01/17/2020	(200)	(590)	(0.001%)
TRS GS 2Y 01/17/2020	(1,303)	(17,942)	(0.029%)
TRS MO 2Y 01/17/2020	3,231	(11,341)	(0.018%)
TRS CNSH/000333 2Y 01/17/2020	15,000	2,269	0.004%
TRS MSFT 2Y 01/17/2020	400	444	0.001%
TRS AU/ANZ 2Y 01/17/2020	(3,300)	162	0.000%
TRS GB/SN/ 2Y 01/17/2020	4,586	(961)	(0.002%)
TRS PT/GALP 2Y 01/17/2020	386	287	0.000%
TRS FR/CS 2Y 01/17/2020	10,450	2,079	0.003%
TRS GB/DLN 2Y 01/17/2020	1,849	(1,738)	(0.003%)
TRS CA/IFP 2Y 01/17/2020	1,720	(158)	0.000%
TRS GB/FERG 2Y 01/17/2020	(1,243)	(379)	(0.001%)
TRS ATRC 2Y 01/17/2020	400	(28)	0.000%
TRS SE/BOL 2Y 01/17/2020	1,500	266	0.000%
TRS SAGE 2Y 01/17/2020	170	563	0.001%
TRS SE/BOL 2Y 01/17/2020	12,840	17,837	0.029%
TRS AXS 2Y 01/17/2020	34	(16)	0.000%
TRS KR 2Y 01/17/2020	1,837	(4,868)	(0.008%)
TRS JP/3046 2Y 01/20/2020	900	(3,339)	(0.005%)
TRS HAL 2Y 01/17/2020	2,000	1,540	0.002%
TRS LBRT 2Y 01/17/2020	1,000	2,240	0.004%
TRS JP/6367 2Y 01/20/2020	700	1,363	0.002%
TRS WLK 2Y 01/17/2020	4,666	28,883	0.047%
TRS AXS 2Y 01/17/2020	1,000	(480)	(0.001%)
TRS JP/6861 2Y 01/20/2020	1,000	38,585	0.062%
TRS MCO 2Y 01/17/2020	(313)	238	0.000%
TRS JP/9983 2Y 01/20/2020	500	(8,348)	(0.013%)
TRS FR/ETL 2Y 01/17/2020	9,430	(2,359)	(0.004%)
TRS TEL 2Y 01/17/2020	(2,594)	(13,800)	(0.022%)
TRS CANE 2Y 01/17/2020	2,000	(150)	0.000%
TRS ATRC 2Y 01/17/2020	70	(5)	0.000%
TRS FI/SAMPO 2Y 01/17/2020	1,744	1,686	0.003%
TRS GB/WEIR 2Y 01/17/2020	10,546	12,857	0.021%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS HUM 2Y 01/17/2020	(315)	(3,317)	(0.005%)
TRS M 2Y 01/17/2020	(400)	104	0.000%
TRS PSLV 2Y 01/17/2020	10,000	2,400	0.004%
TRS SE/SEBA 2Y 01/17/2020	(8,914)	1,689	0.003%
TRS HAL 2Y 01/17/2020	3,969	3,056	0.005%
TRS LB 2Y 01/17/2020	(3,821)	(13,641)	(0.022%)
TRS DTE 2Y 01/17/2020	(914)	1,700	0.003%
TRS ETR 2Y 01/17/2020	258	302	0.000%
TRS PT/GALP 2Y 01/17/2020	1,250	931	0.002%
TRS FTCH 2Y 01/17/2020	1,000	(1,700)	(0.003%)
TRS LBRT 2Y 01/17/2020	1,000	270	0.000%
TRS HK/425 2Y 01/17/2020	8,000	(102)	0.000%
TRS MU 2Y 01/17/2020	1,000	6,160	0.010%
TRS CEF 2Y 01/17/2020	2,000	1,200	0.002%
TRS JP/2502 2Y 01/20/2020	(3,200)	2,137	0.003%
TRS AIG 2Y 01/17/2020	1,000	290	0.000%
TRS DE/DAI 2Y 01/17/2020	1,048	1,919	0.003%
TRS JP/2229 2Y 01/20/2020	(4,700)	2,746	0.004%
TRS AU/ANZ 2Y 01/17/2020	(1,000)	49	0.000%
TRS DK/VWS 2Y 01/17/2020	(458)	670	0.001%
TRS AU/CBA 2Y 01/17/2020	(200)	(364)	(0.001%)
TRS JP/3471 2Y 01/20/2020	1	60	0.000%
TRS DE 2Y 01/17/2020	(200)	(2,268)	(0.004%)
TRS DE/1COV 2Y 01/17/2020	(1,616)	(6,725)	(0.011%)
TRS APH 2Y 01/17/2020	1,562	3,811	0.006%
TRS JP/5411 2Y 01/20/2020	2,500	1,681	0.003%
TRS USB 2Y 01/17/2020	(3,778)	(3,362)	(0.005%)
TRS FI/NRE1V 2Y 01/17/2020	(3,042)	(2,802)	(0.005%)
TRS BMY 2Y 01/17/2020	(1,500)	4,290	0.007%
TRS AU/FMG 2Y 01/17/2020	(5,000)	(1,931)	(0.003%)
TRS STLD 2Y 01/17/2020	1,000	1,125	0.002%
TRS NVDA 2Y 01/17/2020	200	3,840	0.006%
TRS JP/4751 2Y 01/20/2020	700	(1,331)	(0.002%)
TRS AEO 2Y 01/17/2020	(1,000)	1,060	0.002%
TRS AVY 2Y 01/17/2020	914	5,082	0.008%
TRS PFE 2Y 01/17/2020	1,251	550	0.001%
TRS SE/ASSAB 2Y 01/17/2020	8,846	6,573	0.011%

TRS DISCA 2Y 01/17/2020	(2,100)	(2,478)	(0.004%)
TRS DE/1COV 2Y 01/17/2020	(2,051)	(8,536)	(0.014%)
TRS EXAS 2Y 01/17/2020	1,000	6,130	0.010%
TRS JP/2782 2Y 01/20/2020	4,800	3,072	0.005%
TRS JBHT 2Y 01/17/2020	11	15	0.000%
TRS JP/6645 2Y 01/20/2020	(2,300)	(6,613)	(0.011%)
TRS AVY 2Y 01/17/2020	1,866	10,375	0.017%
TRS DE/DPW 2Y 01/17/2020	(1,255)	(2,198)	(0.004%)
TRS RHI 2Y 01/17/2020	(1,000)	(1,440)	(0.002%)
TRS FR/DEC 2Y 01/17/2020	1,821	1,035	0.002%
TRS DK/GEN 2Y 01/17/2020	274	772	0.001%
TRS MO 2Y 01/17/2020	196	(688)	(0.001%)
TRS VSAT 2Y 01/17/2020	(1,000)	6,240	0.010%
TRS JJOFF 2Y 01/17/2020	2,000	2,760	0.004%
TRS AU/ANZ 2Y 01/17/2020	(1,000)	177	0.000%
TRS ZTS 2Y 01/17/2020	(804)	(2,155)	(0.003%)
TRS STX 2Y 01/17/2020	(1,000)	(2,760)	(0.004%)
TRS GB/SN/ 2Y 01/17/2020	11,631	(2,437)	(0.004%)
TRS AU/NAB 2Y 01/17/2020	(1,000)	(42)	0.000%
TRS JP/6869 2Y 01/20/2020	(1,100)	7,295	0.012%
TRS W 2Y 01/17/2020	300	(3,744)	(0.006%)
TRS OXY 2Y 01/17/2020	2,275	1,069	0.002%
TRS GOOS 2Y 01/17/2020	110	282	0.000%
TRS UDR 2Y 01/17/2020	(1,225)	2,266	0.004%
TRS GTES 2Y 01/17/2020	(2,000)	(1,420)	(0.002%)
TRS DE/BOSS 2Y 01/17/2020	560	2,445	0.004%
TRS GM 2Y 01/17/2020	(889)	(2,125)	(0.003%)
TRS BE/KBC 2Y 01/17/2020	113	33	0.000%
TRS MRK 2Y 01/17/2020	(561)	(309)	0.000%
TRS QCOM 2Y 01/17/2020	985	6,856	0.011%
TRS HBMD 2Y 01/17/2020	3,700	5,180	0.008%
TRS KKR 2Y 01/17/2020	5,419	9,483	0.015%
TRS AR 2Y 01/17/2020	(6,100)	1,037	0.002%
TRS CI 2Y 01/17/2020	100	(156)	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	0	0.000%
TRS FMC 2Y 01/17/2020	(2,105)	(7,073)	(0.011%)
TRS ABC 2Y 01/17/2020	(1,026)	82	0.000%
TRS FR/BIM 2Y 01/17/2020	476	(2,057)	(0.003%)
TRS MSFT 2Y 01/17/2020	900	999	0.002%
TRS BE/KBC 2Y 01/17/2020	222	66	0.000%
TRS FR/KN 2Y 01/17/2020	(20,918)	7,611	0.012%
TRS CSX 2Y 01/17/2020	(2,451)	(1,642)	(0.003%)
TRS JP/3436 2Y 01/20/2020	(15,800)	(9,276)	(0.015%)
TRS RHI 2Y 01/17/2020	(500)	(720)	(0.001%)
TRS GB/AZN 2Y 01/17/2020	806	1,924	0.003%
TRS BE/KBC 2Y 01/17/2020	300	89	0.000%
TRS RRC 2Y 01/17/2020	(7,600)	(2,204)	(0.004%)
TRS DE/HNR1 2Y 01/17/2020	(921)	(1,466)	(0.002%)
TRS BAM 2Y 01/17/2020	2,295	1,446	0.002%
TRS GB/GPOR 2Y 01/17/2020	8,326	(3,172)	(0.005%)
TRS JP/7202 2Y 01/20/2020	5,100	95	0.000%
TRS NTRS 2Y 01/17/2020	(98)	(405)	(0.001%)
TRS CAWFT 2Y 01/17/2020	187	(337)	(0.001%)
TRS ATRC 2Y 01/17/2020	135	(9)	0.000%
TRS JP/7270 2Y 01/20/2020	(1,700)	(796)	(0.001%)
TRS AJRD 2Y 01/17/2020	700	2,779	0.004%
TRS APA 2Y 01/17/2020	(1,763)	(1,992)	(0.003%)
TRS JP/5401 2Y 01/20/2020	(9,200)	(1,749)	(0.003%)
TRS EL 2Y 01/17/2020	(1,859)	(10,206)	(0.016%)
TRS DE/LHA 2Y 01/17/2020	(6,951)	4,466	0.007%
TRS JP/9433 2Y 01/20/2020	(4,400)	(490)	(0.001%)
TRS ROK 2Y 01/17/2020	(2,473)	(19,735)	(0.032%)
TRS FR/ETL 2Y 01/17/2020	3,588	(898)	(0.001%)
TRS RSG 2Y 01/17/2020	(485)	73	0.000%
TRS GB/HSX 2Y 01/17/2020	19,423	(4,933)	(0.008%)
TRS CA/IFP 2Y 01/17/2020	130	(12)	0.000%
TRS JP/3287 2Y 01/20/2020	19	1,762	0.003%
TRS AEO 2Y 01/17/2020	(1,000)	1,060	0.002%
TRS AU/NST 2Y 01/17/2020	15,000	11,689	0.019%
TRS JP/6758 2Y 01/20/2020	4,400	531	0.001%
TRS JP/8725 2Y 01/20/2020	(1,700)	1,198	0.002%
TRS HFC 2Y 01/17/2020	(1,756)	(9,377)	(0.015%)
TRS HK/6098 2Y 01/17/2020	60,000	13,825	0.022%
TRS PT/GALP 2Y 01/17/2020	1,250	931	0.002%
TRS AR 2Y 01/17/2020	(3,000)	510	0.001%
TRS LIN 2Y 01/17/2020	528	(243)	0.000%
TRS GOOS 2Y 01/17/2020	1,000	2,560	0.004%
TRS JP/5401 2Y 01/20/2020	(2,300)	(437)	(0.001%)
TRS RPM 2Y 01/17/2020	270	259	0.000%
TRS FR/FR 2Y 01/17/2020	(4,639)	(21,733)	(0.035%)
TRS JCI 2Y 01/17/2020	(6,216)	(13,302)	(0.021%)
TRS GB/BP/ 2Y 01/17/2020	17,248	2,760	0.004%
TRS NLSN 2Y 01/17/2020	2,000	(1,720)	(0.003%)
TRS AU/FMG 2Y 01/17/2020	(5,000)	(1,931)	(0.003%)
TRS SWK 2Y 01/17/2020	(1,765)	(6,725)	(0.011%)
TRS JP/4911 2Y 01/20/2020	500	(2,003)	(0.003%)
TRS NTRS 2Y 01/17/2020	(1,217)	(5,026)	(0.008%)
TRS STX 2Y 01/17/2020	(1,000)	(2,760)	(0.004%)
TRS KHC 2Y 01/17/2020	(2,263)	(1,969)	(0.003%)
TRS AU/CBA 2Y 01/17/2020	(1,400)	(2,546)	(0.004%)
TRS AEO 2Y 01/17/2020	(1,000)	1,060	0.002%
TRS FR/AKE 2Y 01/17/2020	(3,592)	(23,036)	(0.037%)
TRS AU/CBA 2Y 01/17/2020	(300)	135	0.000%
TRS CH/ROG 2Y 01/17/2020	462	(308)	0.000%
TRS CA/CCO 2Y 01/17/2020	(9,100)	(2,015)	(0.003%)
TRS GTES 2Y 01/17/2020	(3,000)	(2,130)	(0.003%)
TRS DE/VOW 2Y 01/17/2020	728	5,091	0.008%
TRS ATRC 2Y 01/17/2020	156	(11)	0.000%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS PXD 2Y 01/17/2020	473	4,375	0.007%

TRS JP/8028 2Y 01/20/2020	(2,800)	2,415	0.004%
TRS PSA 2Y 01/17/2020	493	(1,106)	(0.002%)
TRS CHRW 2Y 01/17/2020	(3,107)	(6,400)	(0.010%)
TRS CA/IFP 2Y 01/17/2020	317	(29)	0.000%
TRS DE/DTE 2Y 01/17/2020	(4,651)	751	0.001%
TRS JP/4911 2Y 01/20/2020	1,200	(4,808)	(0.008%)
TRS QCOM 2Y 01/17/2020	1,041	7,245	0.012%
TRS DK/MAERSKB 2Y 01/17/2020	(44)	(4,840)	(0.008%)
TRS NOV 2Y 01/17/2020	(12,345)	(23,332)	(0.038%)
TRS DK/VWS 2Y 01/17/2020	(600)	877	0.001%
TRS PCAR 2Y 01/17/2020	964	2,333	0.004%
TRS PNR 2Y 01/17/2020	(1,059)	(1,567)	(0.003%)
TRS JP/9143 2Y 01/20/2020	(11,000)	9,182	0.015%
TRS AU/NAB 2Y 01/17/2020	(3,500)	(147)	0.000%
TRS CRI 2Y 01/17/2020	(300)	(99)	0.000%
TRS GB/BP/ 2Y 01/17/2020	6,198	992	0.002%
TRS AU/NAB 2Y 01/17/2020	(1,000)	48	0.000%
TRS IT/ENI 2Y 01/17/2020	(3,671)	(3,072)	(0.005%)
TRS FRAC 2Y 01/17/2020	2,000	(1,155)	(0.002%)
TRS CAWFT 2Y 01/17/2020	292	(526)	(0.001%)
TRS AXS 2Y 01/17/2020	42	(20)	0.000%
TRS UNG 2Y 01/17/2020	(500)	205	0.000%
TRS LL 2Y 01/17/2020	(4,000)	(5,440)	(0.009%)
TRS SCHW 2Y 01/17/2020	1,702	(715)	(0.001%)
TRS FR/EL 2Y 01/17/2020	365	3,320	0.005%
TRS DK/GEN 2Y 01/17/2020	129	364	0.001%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS NKE 2Y 01/17/2020	1,292	2,377	0.004%
TRS CTSH 2Y 01/17/2020	3,709	3,078	0.005%
TRS CAWFT 2Y 01/17/2020	770	(1,388)	(0.002%)
TRS LIN 2Y 01/17/2020	954	(439)	(0.001%)
TRS DE/NA 2Y 01/17/2020	(2,010)	3,562	0.006%
TRS EA 2Y 01/17/2020	573	5,054	0.008%
TRS NO/TEL 2Y 01/17/2020	(6,254)	4,106	0.007%
TRS GOOGL 2Y 01/17/2020	50	(555)	(0.001%)
TRS RRC 2Y 01/17/2020	(3,000)	(870)	(0.001%)
TRS JJOFF 2Y 01/17/2020	1,000	1,380	0.002%
TRS DK/VWS 2Y 01/17/2020	(800)	1,170	0.002%
TRS JP/7936 2Y 01/20/2020	4,600	(2,005)	(0.003%)
TRS FR/AIR 2Y 01/17/2020	924	(336)	(0.001%)
TRS PH 2Y 01/17/2020	(557)	(4,712)	(0.008%)
TRS IQV 2Y 01/17/2020	(2,147)	(41,759)	(0.067%)
TRS JP/4751 2Y 01/20/2020	500	(951)	(0.002%)
TRS JJOFF 2Y 01/17/2020	1,000	1,380	0.002%
TRS W 2Y 01/17/2020	400	(4,992)	(0.008%)
TRS BE/KBC 2Y 01/17/2020	222	66	0.000%
TRS DE/VOW 2Y 01/17/2020	3,113	21,770	0.035%
TRS PSEC 2Y 01/17/2020	(7,200)	(1,296)	(0.002%)
TRS AOS 2Y 01/17/2020	(2,183)	(3,820)	(0.006%)
TRS GB/AZN 2Y 01/17/2020	1,420	3,390	0.005%
TRS FNV 2Y 01/17/2020	1,000	6,140	0.010%
TRS CH/ROG 2Y 01/17/2020	1,818	(1,211)	(0.002%)
TRS ES/MAP 2Y 01/17/2020	(7,867)	644	0.001%
TRS KSU 2Y 01/17/2020	2,743	20,243	0.033%
TRS AMAT 2Y 01/17/2020	1,000	4,410	0.007%
TRS FR/ETL 2Y 01/17/2020	5,000	(1,251)	(0.002%)
TRS APH 2Y 01/17/2020	3,075	7,503	0.012%
TRS SE/HEXAB 2Y 01/17/2020	3,062	11,673	0.019%
TRS AMCX 2Y 01/17/2020	(400)	236	0.000%
TRS FR/LI 2Y 01/17/2020	(5,077)	2,656	0.004%
TRS FTCH 2Y 01/17/2020	1,000	(1,700)	(0.003%)
TRS HPQ 2Y 01/17/2020	(2,000)	(1,780)	(0.003%)
TRS GOOS 2Y 01/17/2020	1,000	2,560	0.004%
TRS ATRC 2Y 01/17/2020	107	(7)	0.000%
TRS ES/AMS 2Y 01/17/2020	1,366	3,697	0.006%
TRS MU 2Y 01/17/2020	1,095	6,745	0.011%
TRS FIMETSO 2Y 01/17/2020	(2,282)	(6,357)	(0.010%)
TRS MCO 2Y 01/17/2020	(789)	2,530	0.004%
TRS ATRC 2Y 01/17/2020	97	(7)	0.000%
TRS CSTM 2Y 01/17/2020	2,000	(238)	0.000%
TRS MCHP 2Y 01/17/2020	500	2,735	0.004%
TRS XRAY 2Y 01/17/2020	(1,641)	(2,790)	(0.005%)
TRS BWXT 2Y 01/17/2020	400	936	0.002%
TRS CANE 2Y 01/17/2020	1,000	(75)	0.000%
TRS HPQ 2Y 01/17/2020	(1,000)	(890)	(0.001%)
TRS PCAR 2Y 01/17/2020	423	1,024	0.002%
TRS W 2Y 01/17/2020	600	(7,488)	(0.012%)
TRS ORCL 2Y 01/17/2020	(4,403)	(16,908)	(0.027%)
TRS FTCH 2Y 01/17/2020	1,000	(1,856)	(0.003%)
TRS AAL 2Y 01/17/2020	(5,254)	(263)	0.000%
TRS CAG 2Y 01/17/2020	3,765	(10,617)	(0.017%)
TRS EA 2Y 01/17/2020	379	3,343	0.005%
TRS TRGP 2Y 01/17/2020	587	1,485	0.002%
TRS CAWFT 2Y 01/17/2020	203	(366)	(0.001%)
TRS CA/ERO 2Y 01/17/2020	520	41	0.000%
TRS DE/DTE 2Y 01/17/2020	(29,163)	4,709	0.008%
TRS CA/CCO 2Y 01/17/2020	(5,500)	(1,218)	(0.002%)
TRS SE/ATCOB 2Y 01/17/2020	(6,862)	(10,050)	(0.016%)
TRS AR 2Y 01/17/2020	(3,300)	561	0.001%
TRS HAL 2Y 01/17/2020	1,978	1,523	0.002%
TRS DE/DB1 2Y 01/17/2020	(563)	224	0.000%
TRS JP/2484 2Y 01/20/2020	3,000	1,308	0.002%
TRS JJOFF 2Y 01/17/2020	1,000	1,380	0.002%
TRS MCK 2Y 01/17/2020	(956)	(535)	(0.001%)
TRS CBOE 2Y 01/17/2020	1,300	(3,991)	(0.006%)
TRS FELE 2Y 01/17/2020	(1,000)	(1,880)	(0.003%)
TRS DTE 2Y 01/17/2020	(1,376)	2,559	0.004%
TRS IT/TIT 2Y 01/17/2020	(248,906)	(5,944)	(0.010%)
TRS UNG 2Y 01/17/2020	(2,000)	820	0.001%
TRS JP/2484 2Y 01/20/2020	200	87	0.000%

TRS FR/DIM 2Y 01/17/2020	300	2,695	0.004%
TRS LOW 2Y 01/17/2020	(700)	(581)	(0.001%)
TRS CI 2Y 01/17/2020	41	(64)	0.000%
TRS BLK 2Y 01/17/2020	(224)	(6,536)	(0.011%)
TRS FTCH 2Y 01/17/2020	2,000	(3,400)	(0.005%)
TRS IBM 2Y 01/17/2020	(943)	1,043	0.002%
TRS MRK 2Y 01/17/2020	(8,842)	(4,863)	(0.008%)
TRS CAWFT 2Y 01/17/2020	390	(703)	(0.001%)
TRS CA/BBD/B 2Y 01/17/2020	15,000	74	0.000%
TRS FITB 2Y 01/17/2020	17,737	16,495	0.027%
TRS KR 2Y 01/17/2020	903	(2,393)	(0.004%)
TRS JJOFF 2Y 01/17/2020	500	690	0.001%
TRS FR/MC 2Y 01/17/2020	(155)	(2,820)	(0.005%)
TRS DK/GEN 2Y 01/17/2020	496	1,398	0.002%
TRS NL/INGA 2Y 01/17/2020	(4,095)	(1,504)	(0.002%)
TRS WDC 2Y 01/17/2020	(1,700)	(19,176)	(0.031%)
TRS JBHT 2Y 01/17/2020	900	1,206	0.002%
TRS HFC 2Y 01/17/2020	(1,662)	(8,875)	(0.014%)
TRS MU 2Y 01/17/2020	1,000	6,160	0.010%
TRS APD 2Y 01/17/2020	3	29	0.000%
TRS ALK 2Y 01/17/2020	765	1,063	0.002%
TRS PT/GALP 2Y 01/17/2020	941	701	0.001%
TRS GB/WPP 2Y 01/17/2020	6,712	1,062	0.002%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS ZBH 2Y 01/17/2020	(904)	(9)	0.000%
TRS ES/TEF 2Y 01/17/2020	4,851	(899)	(0.001%)
TRS PKG 2Y 01/17/2020	487	935	0.002%
TRS PFE 2Y 01/17/2020	1,266	557	0.001%
TRS FR/ORA 2Y 01/17/2020	(16,778)	(1,526)	(0.002%)
TRS JP/6758 2Y 01/20/2020	1,500	181	0.000%
TRS IR 2Y 01/17/2020	(624)	(2,434)	(0.004%)
TRS CANE 2Y 01/17/2020	3,000	(225)	0.000%
TRS JP/8028 2Y 01/20/2020	(4,800)	4,140	0.007%
TRS IBM 2Y 01/17/2020	(800)	(2,360)	(0.004%)
TRS IPG 2Y 01/17/2020	(3,821)	(2,369)	(0.004%)
TRS CBOE 2Y 01/17/2020	1,060	(3,254)	(0.005%)
TRS ASND 2Y 01/17/2020	200	1,902	0.003%
TRS FRAC 2Y 01/17/2020	4,322	(3,285)	(0.005%)
TRS FLT 2Y 01/17/2020	400	4,948	0.008%
TRS JP/6273 2Y 01/20/2020	400	9,906	0.016%
TRS JP/7269 2Y 01/20/2020	1,500	(1,572)	(0.003%)
TRS NL/ASML 2Y 01/17/2020	500	7,584	0.012%
TRS AIG 2Y 01/17/2020	500	145	0.000%
TRS MPWR 2Y 01/17/2020	800	7,752	0.013%
TRS CANE 2Y 01/17/2020	2,000	(150)	0.000%
TRS JP/2502 2Y 01/20/2020	(5,400)	3,606	0.006%
TRS PSEC 2Y 01/17/2020	(10,000)	(1,800)	(0.003%)
TRS VRSN 2Y 01/17/2020	402	2,340	0.004%
TRS PNR 2Y 01/17/2020	(2,854)	(4,224)	(0.007%)
TRS KR 2Y 01/17/2020	1,158	(3,069)	(0.005%)
TRS NVR 2Y 01/17/2020	29	(1,733)	(0.003%)
TRS IT/DOB 2Y 01/17/2020	(6,042)	(3,298)	(0.005%)
TRS JP/4523 2Y 01/20/2020	(8,400)	13,401	0.022%
TRS HK/175 2Y 01/17/2020	12,000	(145)	0.000%
TRS ATRC 2Y 01/17/2020	258	(18)	0.000%
TRS CXO 2Y 01/17/2020	247	(211)	0.000%
TRS FR/CS 2Y 01/17/2020	5,491	1,093	0.002%
TRS IBM 2Y 01/17/2020	(1,144)	(3,375)	(0.005%)
TRS DTE 2Y 01/17/2020	(1,104)	2,053	0.003%
TRS SRE 2Y 01/17/2020	904	(461)	(0.001%)
TRS FRAC 2Y 01/17/2020	2,000	(1,520)	(0.002%)
TRS ATRC 2Y 01/17/2020	172	(12)	0.000%
TRS GS 2Y 01/17/2020	(568)	(7,821)	(0.013%)
TRS TRGP 2Y 01/17/2020	2,774	7,018	0.011%
TRS FIMETSO 2Y 01/17/2020	(756)	(2,106)	(0.003%)
TRS IT/DOB 2Y 01/17/2020	(958)	(523)	(0.001%)
TRS CAWFT 2Y 01/17/2020	500	(901)	(0.001%)
TRS JP/2181 2Y 01/20/2020	1,800	211	0.000%
TRS JP/9433 2Y 01/20/2020	(4,600)	(512)	(0.001%)
TRS JUNJ 2Y 01/17/2020	975	(156)	0.000%
TRS JWN 2Y 01/17/2020	(2,100)	1,281	0.002%
TRS TEL 2Y 01/17/2020	(1,261)	(6,709)	(0.011%)
TRS APTV 2Y 01/17/2020	1,692	8,443	0.014%
TRS JP/4452 2Y 01/20/2020	(1,500)	3,687	0.006%
TRS JBHT 2Y 01/17/2020	30	40	0.000%
TRS MSFT 2Y 01/17/2020	100	111	0.000%
TRS LOW 2Y 01/17/2020	(848)	(704)	(0.001%)
TRS IP 2Y 01/17/2020	5,980	5,083	0.008%
TRS CRM 2Y 01/17/2020	195	374	0.001%
TRS TWTR 2Y 01/17/2020	(3,388)	5,218	0.008%
TRS CA/IFP 2Y 01/17/2020	224	(21)	0.000%
TRS VRSN 2Y 01/17/2020	479	2,788	0.005%
TRS AU/NAB 2Y 01/17/2020	(500)	(21)	0.000%
TRS MAA 2Y 01/17/2020	(1,078)	1,132	0.002%
TRS JP/7267 2Y 01/20/2020	(5,800)	(538)	(0.001%)
TRS KMB 2Y 01/17/2020	2,316	(9,079)	(0.015%)
TRS CXO 2Y 01/17/2020	165	(96)	0.000%
TRS URBN 2Y 01/17/2020	(3,000)	3,930	0.006%
TRS FR/CS 2Y 01/17/2020	14,105	2,807	0.005%
TRS CAT 2Y 01/17/2020	(426)	(3,821)	(0.006%)
TRS CA/IFP 2Y 01/17/2020	3,000	(275)	0.000%
TRS SE/ATCOB 2Y 01/17/2020	(2,832)	(4,148)	(0.007%)
TRS DE/DAI 2Y 01/17/2020	6,118	11,200	0.018%
TRS VZ 2Y 01/17/2020	(2,809)	1,405	0.002%
TRS CA/IFP 2Y 01/17/2020	1,120	(103)	0.000%
TRS ATRC 2Y 01/17/2020	260	(18)	0.000%
TRS AEO 2Y 01/17/2020	(1,000)	1,060	0.002%
TRS MU 2Y 01/17/2020	700	4,312	0.007%
TRS JP/2484 2Y 01/20/2020	400	174	0.000%
TRS FRAC 2Y 01/17/2020	778	(591)	(0.001%)

TRS AMAT 2Y 01/17/2020	1,000	4,410	0.007%
TRS WTR 2Y 01/17/2020	2,783	362	0.001%
TRS MU 2Y 01/17/2020	500	3,080	0.005%
TRS TRGP 2Y 01/17/2020	3,793	9,596	0.015%
TRS DE/BNR 2Y 01/17/2020	3,933	6,082	0.010%
TRS CH/SGSN 2Y 01/17/2020	(86)	8,193	0.013%
TRS AMCX 2Y 01/17/2020	(400)	236	0.000%
TRS M 2Y 01/17/2020	(1,000)	260	0.000%
TRS HFC 2Y 01/17/2020	(682)	(3,642)	(0.006%)
TRS KR 2Y 01/17/2020	1,130	(2,995)	(0.005%)
TRS CANE 2Y 01/17/2020	2,000	(150)	0.000%
TRS GB/PRU 2Y 01/17/2020	6,601	8,173	0.013%
TRS JP/6965 2Y 01/20/2020	2,300	4,693	0.008%
TRS TWTR 2Y 01/17/2020	(1,684)	2,593	0.004%
TRS ECPG 2Y 01/17/2020	700	(1,176)	(0.002%)
TRS AU/WBC 2Y 01/17/2020	(1,000)	(267)	0.000%
TRS GB/FERG 2Y 01/17/2020	(3,499)	(1,066)	(0.002%)
TRS GB/RSA 2Y 01/17/2020	17,569	1,205	0.002%
TRS W 2Y 01/17/2020	100	(1,248)	(0.002%)
TRS JP/2229 2Y 01/20/2020	(1,400)	818	0.001%
TRS BZUN 2Y 01/17/2020	500	2,600	0.004%
TRS DE/DAI 2Y 01/17/2020	360	659	0.001%
TRS NVRO 2Y 01/17/2020	1,000	1,130	0.002%
TRS DE/DAI 2Y 01/17/2020	1,827	3,345	0.005%
TRS JNJ 2Y 01/17/2020	1,291	(207)	0.000%
TRS JNJ 2Y 01/17/2020	1,299	(208)	0.000%
TRS ECPG 2Y 01/17/2020	2,500	(4,200)	(0.007%)
TRS CA/IFP 2Y 01/17/2020	166	(15)	0.000%
TRS PM 2Y 01/17/2020	1,311	708	0.001%
TRS JP/9064 2Y 01/20/2020	(2,200)	612	0.001%
TRS NVRO 2Y 01/17/2020	400	452	0.001%
TRS FELE 2Y 01/17/2020	(1,000)	(1,880)	(0.003%)
TRS CTSH 2Y 01/17/2020	1,608	1,335	0.002%
TRS REGN 2Y 01/17/2020	(178)	(360)	(0.001%)
TRS JP/7267 2Y 01/20/2020	(4,600)	(427)	(0.001%)
TRS MGM 2Y 01/17/2020	5,739	5,854	0.009%
TRS CA/ERO 2Y 01/17/2020	225	14	0.000%
TRS DE/DPW 2Y 01/17/2020	(7,211)	(12,627)	(0.020%)
TRS JP/9437 2Y 01/20/2020	3,000	737	0.001%
TRS JP/6383 2Y 01/20/2020	(3,400)	(9,145)	(0.015%)
TRS LL 2Y 01/17/2020	(2,000)	(2,720)	(0.004%)
TRS COTY 2Y 01/17/2020	(17,767)	3,731	0.006%
TRS JP/9437 2Y 01/20/2020	3,300	811	0.001%
TRS JP/6028 2Y 01/20/2020	1,400	(1,558)	(0.003%)
TRS QCOM 2Y 01/17/2020	1,270	8,839	0.014%
TRS IP 2Y 01/17/2020	366	311	0.001%
TRS GB/SLA 2Y 01/17/2020	(20,855)	(5,297)	(0.009%)
TRS OXY 2Y 01/17/2020	3,097	1,456	0.002%
TRS JP/9433 2Y 01/20/2020	(2,100)	(234)	0.000%
TRS HAL 2Y 01/17/2020	400	152	0.000%
TRS FRAC 2Y 01/17/2020	1,000	(863)	(0.001%)
TRS HK/425 2Y 01/17/2020	38,000	(379)	(0.001%)
TRS MCHP 2Y 01/17/2020	2,000	10,940	0.018%
TRS JP/7267 2Y 01/20/2020	(3,200)	(297)	0.000%
TRS REGN 2Y 01/17/2020	(619)	(1,250)	(0.002%)
TRS UNH 2Y 01/17/2020	(730)	1,431	0.002%
TRS JBHT 2Y 01/17/2020	12	16	0.000%
TRS FI/SAMPO 2Y 01/17/2020	1,834	1,773	0.003%
TRS JP/7267 2Y 01/20/2020	(4,500)	(417)	(0.001%)
TRS DK/DSV 2Y 01/17/2020	(3,319)	(11,124)	(0.018%)
TRS JP/4751 2Y 01/20/2020	1,000	(1,901)	(0.003%)
TRS ATRC 2Y 01/17/2020	140	(10)	0.000%
TRS TRGP 2Y 01/17/2020	390	987	0.002%
TRS JBHT 2Y 01/17/2020	27	36	0.000%
TRS CA/IFP 2Y 01/17/2020	63	(6)	0.000%
TRS CNSH/000333 2Y 01/17/2020	5,000	756	0.001%
TRS ATRC 2Y 01/17/2020	1,300	(91)	0.000%
TRS DE/DB1 2Y 01/17/2020	(3)	1	0.000%
TRS ES/SGRE 2Y 01/17/2020	(3,500)	1,254	0.002%
TRS BABA 2Y 01/17/2020	500	4,770	0.008%
TRS DE/HNR1 2Y 01/17/2020	(1,243)	(1,979)	(0.003%)
TRS TAL 2Y 01/17/2020	2,000	2,740	0.004%
TRS AU/FMG 2Y 01/17/2020	(10,000)	(3,861)	(0.006%)
TRS AEO 2Y 01/17/2020	(1,000)	1,060	0.002%
TRS JP/7202 2Y 01/20/2020	12,600	234	0.000%
TRS AU/NAB 2Y 01/17/2020	(1,000)	(42)	0.000%
TRS CA/IFP 2Y 01/17/2020	146	(13)	0.000%
TRS KSS 2Y 01/17/2020	(400)	(32)	0.000%
TRS CFG 2Y 01/17/2020	(6,262)	(6,137)	(0.010%)
TRS XLNX 2Y 01/17/2020	329	4,405	0.007%
TRS CA/IFP 2Y 01/17/2020	600	(4)	0.000%
TRS CA/KL 2Y 01/17/2020	3,000	11,179	0.018%
TRS FFIV 2Y 01/17/2020	(572)	(3,901)	(0.006%)
TRS GB/CRH 2Y 01/17/2020	(4,607)	(1,814)	(0.003%)
TRS GB/DLN 2Y 01/17/2020	3,297	(3,098)	(0.005%)
TRS JP/2484 2Y 01/20/2020	700	305	0.000%
TRS RSG 2Y 01/17/2020	(3,742)	561	0.001%
TRS JNJ 2Y 01/17/2020	1,517	(243)	0.000%
TRS DE/MTX 2Y 01/17/2020	(874)	(9,739)	(0.016%)
TRS GB/TPK 2Y 01/17/2020	6,396	(4,061)	(0.007%)
TRS ETR 2Y 01/17/2020	2,134	2,497	0.004%
TRS MCD 2Y 01/17/2020	451	1,736	0.003%
TRS CA/ERO 2Y 01/17/2020	744	(182)	0.000%
TRS QCOM 2Y 01/17/2020	400	2,784	0.004%
TRS SWN 2Y 01/17/2020	(5,800)	638	0.001%
TRS NO/TEL 2Y 01/17/2020	(3,053)	2,004	0.003%
TRS AU/WBC 2Y 01/17/2020	(3,300)	(880)	(0.001%)
TRS CEF 2Y 01/17/2020	5,500	3,300	0.005%
TRS IBM 2Y 01/17/2020	(576)	(1,699)	(0.003%)
TRS CA/BBD/B 2Y 01/17/2020	20,000	(3,054)	(0.005%)

TRS FCX 2Y 01/17/2020	2,000	(11)	0.000%
TRS PKG 2Y 01/17/2020	3,599	6,910	0.011%
TRS JP/2484 2Y 01/20/2020	1,000	436	0.001%
TRS AU/NAB 2Y 01/17/2020	(400)	(17)	0.000%
TRS JP/2484 2Y 01/20/2020	1,000	436	0.001%
TRS CEF 2Y 01/17/2020	1,000	600	0.001%
TRS FI/NRE1V 2Y 01/17/2020	(2,916)	(2,686)	(0.004%)
TRS HAL 2Y 01/17/2020	1,208	930	0.002%
TRS FRAC 2Y 01/17/2020	1,100	(836)	(0.001%)
TRS JP/6806 2Y 01/20/2020	(1,000)	(4,174)	(0.007%)
TRS CH/NOVN 2Y 01/17/2020	2,341	(1,151)	(0.002%)
TRS GB/INF 2Y 01/17/2020	(18,348)	(6,291)	(0.010%)
TRS FELE 2Y 01/17/2020	(2,000)	(3,760)	(0.006%)
TRS JP/2371 2Y 01/20/2020	(2,600)	(965)	(0.002%)
TRS HSY 2Y 01/17/2020	(1,464)	5,373	0.009%
TRS ES/SGRE 2Y 01/17/2020	(1,500)	537	0.001%
TRS AIG 2Y 01/17/2020	1,700	493	0.001%
TRS AMAT 2Y 01/17/2020	1,500	6,615	0.011%
TRS BWXT 2Y 01/17/2020	1,264	2,958	0.005%
TRS AMP 2Y 01/17/2020	1,021	(2,685)	(0.004%)
TRS SCHW 2Y 01/17/2020	2,831	(1,189)	(0.002%)
TRS JP/3287 2Y 01/20/2020	20	1,855	0.003%
TRS PS 2Y 01/17/2020	2,000	(1,760)	(0.003%)
TRS BMY 2Y 01/17/2020	(300)	858	0.001%
TRS DE/HEI 2Y 01/17/2020	1,004	2,808	0.005%
TRS STLD 2Y 01/17/2020	3,000	3,017	0.005%
TRS JP/2802 2Y 01/20/2020	(13,900)	3,159	0.005%
TRS DE/DB1 2Y 01/17/2020	(650)	259	0.000%
TRS CA/BBD/B 2Y 01/17/2020	20,000	(3,054)	(0.005%)
TRS ES/TEF 2Y 01/17/2020	10,489	(1,944)	(0.003%)
TRS JP/6965 2Y 01/20/2020	1,500	3,061	0.005%
TRS JP/4680 2Y 01/20/2020	3,100	(3,335)	(0.005%)
TRS CANE 2Y 01/17/2020	1,000	(75)	0.000%
TRS ATRC 2Y 01/17/2020	115	(8)	0.000%
TRS JP/2484 2Y 01/20/2020	300	131	0.000%
TRS BABA 2Y 01/17/2020	100	954	0.002%
TRS FI/METSO 2Y 01/17/2020	(2,135)	(5,948)	(0.010%)
TRS JP/2914 2Y 01/20/2020	(6,100)	6,761	0.011%
TRS JP/4901 2Y 01/20/2020	(1,400)	(1,026)	(0.002%)
TRS HK/175 2Y 01/17/2020	60,000	297	0.000%
TRS MU 2Y 01/17/2020	500	3,080	0.005%
TRS EQT 2Y 01/17/2020	(2,400)	96	0.000%
TRS DE/LHA 2Y 01/17/2020	(4,354)	2,797	0.005%
TRS FCX 2Y 01/17/2020	1,000	150	0.000%
TRS CA/IFP 2Y 01/17/2020	1,720	(158)	0.000%
TRS JP/4452 2Y 01/20/2020	(1,300)	3,195	0.005%
TRS AIV 2Y 01/17/2020	(839)	1,040	0.002%
TRS JP/7202 2Y 01/20/2020	5,300	98	0.000%
TRS JBHT 2Y 01/17/2020	498	667	0.001%
TRS BAC 2Y 01/17/2020	(2,285)	(2,445)	(0.004%)
TRS VLO 2Y 01/17/2020	(2,892)	(25,103)	(0.041%)
TRS NLSN 2Y 01/17/2020	1,000	(860)	(0.001%)
TRS JP/9843 2Y 01/20/2020	1,400	6,944	0.011%
TRS ASND 2Y 01/17/2020	1,000	(12,850)	(0.021%)
TRS FR/SGO 2Y 01/17/2020	(9,833)	(12,243)	(0.020%)
TRS IT/ENI 2Y 01/17/2020	(6,824)	(5,711)	(0.009%)
TRS LUV 2Y 01/17/2020	(2,022)	809	0.001%
TRS BLK 2Y 01/17/2020	(131)	(3,823)	(0.006%)
TRS GE 2Y 01/17/2020	10,828	4,873	0.008%
TRS AXS 2Y 01/17/2020	105	(50)	0.000%
TRS DLTR 2Y 01/17/2020	1,402	(1,037)	(0.002%)
TRS INTC 2Y 01/17/2020	(2,234)	(3,887)	(0.006%)
TRS TAL 2Y 01/17/2020	300	411	0.001%
TRS NL/ASML 2Y 01/17/2020	100	1,517	0.002%
TRS DOW 2Y 01/17/2020	5,091	(204)	0.000%
TRS FI/METSO 2Y 01/17/2020	(4,186)	(11,662)	(0.019%)
TRS JP/7267 2Y 01/20/2020	(2,000)	(186)	0.000%
TRS JBHT 2Y 01/17/2020	250	335	0.001%
TRS JP/8630 2Y 01/20/2020	1,400	(987)	(0.002%)
TRS ECPG 2Y 01/17/2020	300	(504)	(0.001%)
TRS GOOS 2Y 01/17/2020	500	1,280	0.002%
TRS KR 2Y 01/17/2020	1,130	(2,995)	(0.005%)
TRS CH/CFR 2Y 01/17/2020	3,549	11,561	0.019%
TRS M 2Y 01/17/2020	(1,000)	260	0.000%
TRS HBI 2Y 01/17/2020	(5,774)	(2,136)	(0.003%)
TRS CA/WFT 2Y 01/17/2020	98	(177)	0.000%
TRS CA/IFP 2Y 01/17/2020	4,000	(367)	(0.001%)
TRS AVY 2Y 01/17/2020	665	3,697	0.006%
TRS JP/8803 2Y 01/20/2020	3,500	(2,889)	(0.005%)
TRS DE/SRT3 2Y 01/17/2020	100	(23)	0.000%
TRS LL 2Y 01/17/2020	(2,000)	(2,720)	(0.004%)
TRS WFC 2Y 01/17/2020	2,486	5,096	0.008%
TRS AXS 2Y 01/17/2020	230	(110)	0.000%
TRS AAL 2Y 01/17/2020	1,000	(228)	0.000%
TRS PFBC 2Y 01/17/2020	1,000	1,480	0.002%
TRS JBHT 2Y 01/17/2020	6,988	9,364	0.015%
TRS HFC 2Y 01/17/2020	(4,443)	(23,726)	(0.038%)
TRS PS 2Y 01/17/2020	2,000	(1,760)	(0.003%)
TRS GB/WPP 2Y 01/17/2020	15,731	3,596	0.006%
TRS DE/HNR1 2Y 01/17/2020	(925)	(1,473)	(0.002%)
TRS JP/2782 2Y 01/20/2020	500	320	0.001%
TRS GB/AZN 2Y 01/17/2020	819	1,955	0.003%
TRS PH 2Y 01/17/2020	(138)	(1,167)	(0.002%)
TRS INTC 2Y 01/17/2020	(2,141)	(3,725)	(0.006%)
TRS FR/CS 2Y 01/17/2020	1,892	376	0.001%
TRS HPE 2Y 01/17/2020	(4,000)	(2,600)	(0.004%)
TRS XLNX 2Y 01/17/2020	80	1,071	0.002%
TRS GOOS 2Y 01/17/2020	390	998	0.002%
TRS STT 2Y 01/17/2020	4,179	6,394	0.010%
TRS JCI 2Y 01/17/2020	(4,471)	(9,568)	(0.015%)

TRS CVS 2Y 01/17/2020	1,153	(58)	0.000%
TRS HPQ 2Y 01/17/2020	(7,000)	(6,230)	(0.010%)
TRS JBHT 2Y 01/17/2020	4,475	5,997	0.010%
TRS RACE 2Y 01/17/2020	321	2,337	0.004%
TRS GB/BP/ 2Y 01/17/2020	13,121	2,100	0.003%
TRS NL/INGA 2Y 01/17/2020	(6,394)	(2,348)	(0.004%)
TRS CI 2Y 01/17/2020	207	(323)	(0.001%)
TRS CANE 2Y 01/17/2020	2,000	(150)	0.000%
TRS JBHT 2Y 01/17/2020	10	13	0.000%
TRS JP/4523 2Y 01/20/2020	(1,100)	1,755	0.003%
TRS PT/GALP 2Y 01/17/2020	1,422	1,059	0.002%
TRS BE/UMI 2Y 01/17/2020	1,394	2,806	0.005%
TRS AXS 2Y 01/17/2020	200	(96)	0.000%
TRS JP/3382 2Y 01/20/2020	(1,300)	663	0.001%
TRS UPS 2Y 01/17/2020	2,982	5,576	0.009%
TRS BBY 2Y 01/17/2020	(1,200)	(3,720)	(0.006%)
TRS NVDA 2Y 01/17/2020	500	9,600	0.016%
TRS JP/7269 2Y 01/20/2020	800	(838)	(0.001%)
TRS KSS 2Y 01/17/2020	(500)	(40)	0.000%
TRS DK/COLOB 2Y 01/17/2020	(2,795)	3,832	0.006%
TRS RRC 2Y 01/17/2020	(2,600)	(754)	(0.001%)
TRS KR/005930 2Y 01/17/2020	1,500	5,558	0.009%
TRS ATRC 2Y 01/17/2020	212	(15)	0.000%
TRS JP/6645 2Y 01/20/2020	(2,700)	(7,763)	(0.013%)
TRS CA/IFP 2Y 01/17/2020	253	(23)	0.000%
TRS APD 2Y 01/17/2020	524	4,978	0.008%
TRS BE/KBC 2Y 01/17/2020	223	66	0.000%
TRS UNG 2Y 01/17/2020	(200)	82	0.000%
TRS OXY 2Y 01/17/2020	665	313	0.001%
TRS AU/FMG 2Y 01/17/2020	(5,000)	(1,931)	(0.003%)
TRS GB/AZN 2Y 01/17/2020	608	1,452	0.002%
TRS JBHT 2Y 01/17/2020	18	24	0.000%
TRS JJOFF 2Y 01/17/2020	1,000	1,380	0.002%
TRS GB/BT/A 2Y 01/17/2020	102,084	(13,729)	(0.022%)
TRS MKC 2Y 01/17/2020	(1,173)	551	0.001%
TRS V 2Y 01/17/2020	650	2,594	0.004%
TRS DE/VNA 2Y 01/17/2020	(1,113)	5,379	0.009%
TRS KHC 2Y 01/17/2020	(7,877)	(6,853)	(0.011%)
TRS JP/6752 2Y 01/20/2020	8,100	3,005	0.005%
TRS HPE 2Y 01/17/2020	(10,000)	(6,500)	(0.010%)
TRS DE/SRT3 2Y 01/17/2020	300	(68)	0.000%
TRS GB/SMIN 2Y 01/17/2020	5,624	5,857	0.009%
TRS FR/DIM 2Y 01/17/2020	200	1,797	0.003%
TRS HAL 2Y 01/17/2020	3,545	2,730	0.004%
TRS CANE 2Y 01/17/2020	2,000	(150)	0.000%
TRS CPB 2Y 01/17/2020	2,578	(3,351)	(0.005%)
TRS NVDA 2Y 01/17/2020	300	5,760	0.009%
TRS GOOS 2Y 01/17/2020	700	1,792	0.003%
TRS CA/IFP 2Y 01/17/2020	124	(11)	0.000%
TRS AU/CBA 2Y 01/17/2020	(200)	(364)	(0.001%)
TRS CH/ROG 2Y 01/17/2020	547	(364)	(0.001%)
TRS CSTM 2Y 01/17/2020	2,500	233	0.000%
TRS GOOGL 2Y 01/17/2020	75	(832)	(0.001%)
TRS JP/4528 2Y 01/20/2020	(12,400)	2,185	0.004%
TRS CA/BBD/B 2Y 01/17/2020	30,000	(4,582)	(0.007%)
TRS SBUX 2Y 01/17/2020	(4,346)	(3,520)	(0.006%)
TRS FELE 2Y 01/17/2020	(800)	(1,504)	(0.002%)
TRS DE 2Y 01/17/2020	(200)	(2,268)	(0.004%)
TRS VRAY 2Y 01/17/2020	5,500	(770)	(0.001%)
TRS CA/ERO 2Y 01/17/2020	148	13	0.000%
TRS NVDA 2Y 01/17/2020	300	5,760	0.009%
TRS NTRS 2Y 01/17/2020	(548)	(2,263)	(0.004%)
TRS GTES 2Y 01/17/2020	(3,000)	(2,130)	(0.003%)
TRS ATRC 2Y 01/17/2020	316	(22)	0.000%
TRS GB/RDSA 2Y 01/17/2020	(4,529)	(3,192)	(0.005%)
TRS PT/GALP 2Y 01/17/2020	698	520	0.001%
TRS CSTM 2Y 01/17/2020	10,000	(1,012)	(0.002%)
TRS FCX 2Y 01/17/2020	10,000	1,609	0.003%
TRS CA/ERO 2Y 01/17/2020	1,800	2,603	0.004%
TRS EA 2Y 01/17/2020	170	1,499	0.002%
TRS UTX 2Y 01/17/2020	(1,000)	(5,970)	(0.010%)
TRS HAS 2Y 01/17/2020	(184)	167	0.000%
TRS JNJ 2Y 01/17/2020	1,514	(242)	0.000%
TRS CVNA 2Y 01/17/2020	500	(525)	(0.001%)
TRS JNJ 2Y 01/17/2020	389	(62)	0.000%
TRS LB 2Y 01/17/2020	(1,621)	(5,787)	(0.009%)
TRS JP/6501 2Y 01/20/2020	(4,500)	751	0.001%
TRS V 2Y 01/17/2020	200	798	0.001%
TRS DISCA 2Y 01/17/2020	(1,000)	(1,180)	(0.002%)
TRS FR/ILD 2Y 01/17/2020	1,156	26	0.000%
TRS JBHT 2Y 01/17/2020	100	134	0.000%
TRS ANF 2Y 01/17/2020	(1,000)	0	0.000%
TRS PSA 2Y 01/17/2020	794	(4,396)	(0.007%)
TRS QCOM 2Y 01/17/2020	2,124	14,783	0.024%
TRS SWK 2Y 01/17/2020	(833)	(3,174)	(0.005%)
TRS JBHT 2Y 01/17/2020	14	19	0.000%
TRS BK 2Y 01/17/2020	(1,326)	(265)	0.000%
TRS JP/6501 2Y 01/20/2020	(3,200)	534	0.001%
TRS GB/SN/ 2Y 01/17/2020	1,975	(414)	(0.001%)
TRS MMM 2Y 01/17/2020	(440)	(2,886)	(0.005%)
TRS BK 2Y 01/17/2020	(1,129)	(226)	0.000%
TRS PT/GALP 2Y 01/17/2020	549	409	0.001%
TRS GB/FERG 2Y 01/17/2020	(1,240)	(378)	(0.001%)
TRS IR 2Y 01/17/2020	(647)	(2,523)	(0.004%)
TRS AXS 2Y 01/17/2020	270	(130)	0.000%
TRS ASND 2Y 01/17/2020	300	(3,855)	(0.006%)
TRS AT/BG 2Y 01/17/2020	3,200	(1,455)	(0.002%)
TRS GB/AV/ 2Y 01/17/2020	(81,603)	(7,047)	(0.011%)
TRS AIV 2Y 01/17/2020	(1,400)	1,736	0.003%
TRS JP/6367 2Y 01/20/2020	1,000	1,948	0.003%

TRS DE/VNA 2Y 01/17/2020	(4,447)	12,690	0.020%
TRS IT/ENI 2Y 01/17/2020	(4,034)	(3,376)	(0.005%)
TRS ATRC 2Y 01/17/2020	86	(6)	0.000%
TRS CRI 2Y 01/17/2020	(1,000)	(330)	(0.001%)
TRS TEL 2Y 01/17/2020	(566)	(3,011)	(0.005%)
TRS JP/7267 2Y 01/20/2020	(16,700)	(1,549)	(0.003%)
TRS JP/4911 2Y 01/20/2020	2,200	(8,815)	(0.014%)
TRS EMR 2Y 01/17/2020	(774)	(77)	0.000%
TRS PSLV 2Y 01/17/2020	10,000	2,400	0.004%
TRS VMC 2Y 01/17/2020	(1,898)	(7,193)	(0.012%)
TRS JBHT 2Y 01/17/2020	500	670	0.001%
TRS IE/AIBG 2Y 01/17/2020	(22,122)	(352)	(0.001%)
TRS AU/WBC 2Y 01/17/2020	(1,000)	12	0.000%
TRS JBHT 2Y 01/17/2020	200	268	0.000%
TRS APA 2Y 01/17/2020	(3,140)	(3,548)	(0.006%)
TRS RPM 2Y 01/17/2020	32	31	0.000%
TRS GB/SLA 2Y 01/17/2020	(243,427)	(61,828)	(0.100%)
TRS KSS 2Y 01/17/2020	(1,000)	(80)	0.000%
TRS EQT 2Y 01/17/2020	(1,200)	48	0.000%
TRS DPZ 2Y 01/17/2020	454	(1,689)	(0.003%)
TRS SIVB 2Y 01/17/2020	(329)	(2,329)	(0.004%)
TRS AXS 2Y 01/17/2020	95	(46)	0.000%
TRS K 2Y 01/17/2020	(3,054)	9,101	0.015%
TRS NKE 2Y 01/17/2020	16	29	0.000%
TRS RPM 2Y 01/17/2020	175	168	0.000%
TRS IP 2Y 01/17/2020	901	766	0.001%
TRS FNV 2Y 01/17/2020	1,000	6,140	0.010%
TRS MCD 2Y 01/17/2020	1,037	3,992	0.006%
TRS JBHT 2Y 01/17/2020	32	43	0.000%
TRS ECPG 2Y 01/17/2020	3,400	(5,712)	(0.009%)
TRS JP/3471 2Y 01/20/2020	93	5,607	0.009%
TRS CH/ROG 2Y 01/17/2020	262	(174)	0.000%
TRS MHK 2Y 01/17/2020	(1,535)	4,221	0.007%
TRS FB 2Y 01/17/2020	815	3,252	0.005%
TRS KR/005930 2Y 01/17/2020	1,000	3,705	0.006%
TRS FI/KOJAMO 2Y 01/17/2020	15,306	2,089	0.003%
TRS CA/ERO 2Y 01/17/2020	36	37	0.000%
TRS STLD 2Y 01/17/2020	1,000	(211)	0.000%
TRS INTC 2Y 01/17/2020	(746)	(1,298)	(0.002%)
TRS VSAT 2Y 01/17/2020	(300)	1,872	0.003%
TRS UDR 2Y 01/17/2020	(1,263)	2,337	0.004%
TRS BZUN 2Y 01/17/2020	3,600	18,720	0.030%
TRS CRM 2Y 01/17/2020	5,292	13,987	0.023%
TRS JBHT 2Y 01/17/2020	150	201	0.000%
TRS QCOM 2Y 01/17/2020	900	6,264	0.010%
TRS JP/6752 2Y 01/20/2020	24,200	8,978	0.015%
TRS JP/5713 2Y 01/20/2020	500	1,479	0.002%
TRS DK/VWS 2Y 01/17/2020	(400)	585	0.001%
TRS GOOGL 2Y 01/17/2020	60	(665)	(0.001%)
TRS CA/IFP 2Y 01/17/2020	138	(13)	0.000%
TRS DK/VWS 2Y 01/17/2020	(1,401)	2,049	0.003%
TRS BMY 2Y 01/17/2020	(100)	286	0.000%
TRS CMCSA 2Y 01/17/2020	3,231	(905)	(0.001%)
TRS AIG 2Y 01/17/2020	2,000	580	0.001%
TRS MSI 2Y 01/17/2020	1,158	3,347	0.005%
TRS LBRT 2Y 01/17/2020	2,000	4,480	0.007%
TRS JJOFF 2Y 01/17/2020	1,500	2,070	0.003%
TRS DK/MAERSKB 2Y 01/17/2020	(34)	(3,740)	(0.006%)
TRS VMC 2Y 01/17/2020	(505)	(1,914)	(0.003%)
TRS AMCX 2Y 01/17/2020	(1,000)	590	0.001%
TRS JBHT 2Y 01/17/2020	14	19	0.000%
TRS STX 2Y 01/17/2020	(4,700)	(12,972)	(0.021%)
TRS KR/005930 2Y 01/17/2020	1,500	5,558	0.009%
TRS JP/4901 2Y 01/20/2020	(1,400)	(1,026)	(0.002%)
TRS IT/ENI 2Y 01/17/2020	(5,333)	(4,463)	(0.007%)
TRS CH/SGSN 2Y 01/17/2020	(172)	16,386	0.026%
TRS SPG 2Y 01/17/2020	(829)	5,621	0.009%
TRS AMAT 2Y 01/17/2020	1,493	6,584	0.011%
TRS FFIV 2Y 01/17/2020	(764)	(5,210)	(0.008%)
TRS JP/3382 2Y 01/20/2020	(3,800)	1,939	0.003%
TRS AU/WBC 2Y 01/17/2020	(578)	(3,651)	(0.006%)
TRS AU/WBC 2Y 01/17/2020	(500)	(133)	0.000%
TRS JBHT 2Y 01/17/2020	56	75	0.000%
TRS DE/SHL 2Y 01/17/2020	(2,747)	(1,999)	(0.003%)
TRS DE/DB1 2Y 01/17/2020	(622)	248	0.000%
TRS FELE 2Y 01/17/2020	(400)	(752)	(0.001%)
TRS NFLX 2Y 01/17/2020	153	2,555	0.004%
TRS CA/ERO 2Y 01/17/2020	1,213	893	0.001%
TRS ES/TEF 2Y 01/17/2020	20,540	(3,807)	(0.006%)
TRS JP/2484 2Y 01/20/2020	1,000	436	0.001%
TRS PT/GALP 2Y 01/17/2020	13,934	10,378	0.017%
TRS GM 2Y 01/17/2020	(6,787)	(16,221)	(0.026%)
TRS GB/DLN 2Y 01/17/2020	1,354	(1,272)	(0.002%)
TRS NL/ABN 2Y 01/17/2020	2,768	(16)	0.000%
TRS INTC 2Y 01/17/2020	(2,229)	(3,878)	(0.006%)
TRS FR/BIM 2Y 01/17/2020	2,959	(12,786)	(0.021%)
TRS SWK 2Y 01/17/2020	(514)	(1,958)	(0.003%)
TRS DUK 2Y 01/17/2020	(1,297)	(376)	(0.001%)
TRS JP/7202 2Y 01/20/2020	14,200	263	0.000%
TRS JP/6965 2Y 01/20/2020	3,300	6,734	0.011%
TRS LBRT 2Y 01/17/2020	500	1,094	0.002%
TRS ABC 2Y 01/17/2020	(925)	74	0.000%
TRS LIN 2Y 01/17/2020	729	(335)	(0.001%)
TRS HUM 2Y 01/17/2020	(331)	(3,485)	(0.006%)
TRS SND 2Y 01/17/2020	(20,000)	5,000	0.008%
TRS FMC 2Y 01/17/2020	(2,008)	(6,747)	(0.011%)
TRS CVNA 2Y 01/17/2020	1,000	(1,050)	(0.002%)
TRS PCAR 2Y 01/17/2020	577	1,396	0.002%
TRS JP/9020 2Y 01/20/2020	(1,400)	2,402	0.004%
TRS BMY 2Y 01/17/2020	(3,024)	8,649	0.014%

TRS JNPR 2Y 01/17/2020	7,141	214	0.000%
TRS SE/EPIB 2Y 01/17/2020	7,262	2,620	0.004%
TRS CPB 2Y 01/17/2020	3,213	(4,177)	(0.007%)
TRS ANF 2Y 01/17/2020	(1,000)	0	0.000%
TRS HES 2Y 01/17/2020	(2,000)	(11,420)	(0.018%)
TRS AEO 2Y 01/17/2020	(1,500)	1,590	0.003%
TRS HAL 2Y 01/17/2020	4,126	3,177	0.005%
TRS CRM 2Y 01/17/2020	560	893	0.001%
TRS FR/CS 2Y 01/17/2020	15,953	3,175	0.005%
TRS CAWFT 2Y 01/17/2020	330	(595)	(0.001%)
TRS PCAR 2Y 01/17/2020	10,406	25,183	0.041%
TRS JJOFF 2Y 01/17/2020	1,000	1,380	0.002%
TRS HSIC 2Y 01/17/2020	(1,375)	2,090	0.003%
TRS GOOS 2Y 01/17/2020	1,000	2,560	0.004%
TRS PT/GALP 2Y 01/17/2020	1,029	766	0.001%
TRS DE/SRT3 2Y 01/17/2020	200	(45)	0.000%
TRS M 2Y 01/17/2020	(700)	182	0.000%
TRS CI 2Y 01/17/2020	82	(128)	0.000%
TRS TAL 2Y 01/17/2020	1,000	1,370	0.002%
TRS EXPD 2Y 01/17/2020	(3,735)	(10,271)	(0.017%)
TRS HAL 2Y 01/17/2020	2,000	1,540	0.002%
TRS JP/9064 2Y 01/20/2020	(1,500)	417	0.001%
TRS AAPL 2Y 01/17/2020	(1,776)	(7,157)	(0.012%)
TRS CFG 2Y 01/17/2020	(3,666)	(3,593)	(0.006%)
TRS CA/BBD/B 2Y 01/17/2020	30,000	(4,582)	(0.007%)
TRS FR/ING 2Y 01/17/2020	(1,241)	(4,064)	(0.007%)
TRS SWK 2Y 01/17/2020	(2,126)	(8,100)	(0.013%)
TRS LL 2Y 01/17/2020	(4,000)	(5,440)	(0.009%)
TRS GB/SLA 2Y 01/17/2020	(14,766)	(3,750)	(0.006%)
TRS MLM 2Y 01/17/2020	(399)	(2,266)	(0.004%)
TRS FR/RXL 2Y 01/17/2020	12,715	10,554	0.017%
TRS JP/6752 2Y 01/20/2020	43,700	16,213	0.026%
TRS GWW 2Y 01/17/2020	(646)	2,720	0.004%
TRS REGN 2Y 01/17/2020	(240)	(485)	(0.001%)
TRS JP/5713 2Y 01/20/2020	1,800	5,326	0.009%
TRS SIVB 2Y 01/17/2020	(340)	(2,407)	(0.004%)
TRS M 2Y 01/17/2020	(1,000)	260	0.000%
TRS NLSN 2Y 01/17/2020	4,000	(3,440)	(0.006%)
TRS DOCU 2Y 01/17/2020	2,000	(1,990)	(0.003%)
TRS GB/INF 2Y 01/17/2020	(15,657)	(5,369)	(0.009%)
TRS PFE 2Y 01/17/2020	2,201	968	0.002%
TRS MA 2Y 01/17/2020	400	2,132	0.003%
TRS FI/WRT1V 2Y 01/17/2020	18,022	(2,459)	(0.004%)
TRS FR/FR 2Y 01/17/2020	(2,524)	(11,825)	(0.019%)
TRS ATRC 2Y 01/17/2020	162	(11)	0.000%
TRS DE/LHA 2Y 01/17/2020	(2,598)	1,669	0.003%
TRS JBHT 2Y 01/17/2020	26	35	0.000%
TRS CEF 2Y 01/17/2020	1,500	900	0.001%
TRS JP/6594 2Y 01/20/2020	(800)	(6,010)	(0.010%)
TRS AU/ANZ 2Y 01/17/2020	(500)	25	0.000%
TRS JP/7269 2Y 01/20/2020	3,600	(3,773)	(0.006%)
TRS MMM 2Y 01/17/2020	(158)	(1,036)	(0.002%)
TRS CA/KL 2Y 01/17/2020	1,000	3,726	0.006%
TRS FCX 2Y 01/17/2020	3,000	742	0.001%
TRS CH/CSGN 2Y 01/17/2020	(7,333)	(1,991)	(0.003%)
TRS JP/3141 2Y 01/20/2020	1,400	974	0.002%
TRS RPM 2Y 01/17/2020	200	192	0.000%
TRS IRTC 2Y 01/17/2020	1,000	1,460	0.002%
TRS APA 2Y 01/17/2020	(1,252)	(1,415)	(0.002%)
TRS FTV 2Y 01/17/2020	2,342	11,406	0.018%
TRS LUV 2Y 01/17/2020	(1,046)	418	0.001%
TRS AU/FMG 2Y 01/17/2020	(10,000)	(3,861)	(0.006%)
TRS CA/IFP 2Y 01/17/2020	1,400	(65)	0.000%

Total Swap Contracts **(18,334)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CAC40 10 EURO FUT 7/19	3	7/19/2019	188,747	3,002	0.305%
CNU9 CAN 10YR BOND FUT SEP 19	2	9/19/2019	218,289	7,538	0.353%
DAX INDEX FUT 9/19	(1)	9/20/2019	(352,160)	(11,743)	(0.569%)
FTSE 100 IDX FUT 9/19	9	9/20/2019	842,246	12,384	1.360%
FTSE/MIB IDX FUT 9/19	4	9/20/2019	481,130	19,545	0.777%
G U9 LONG GILT FUT SEPT 19	7	9/26/2019	1,158,325	17,432	1.871%
HANG SENG IDX FUT 7/19	6	7/30/2019	1,094,704	8,683	1.768%
IKU9 EURO BTP FUT SEPT 19	10	9/6/2019	1,527,126	96,810	2.467%
MSCI EMG MKT FUT 9/19	(4)	9/20/2019	(210,680)	(6,892)	(0.340%)
OATU9 EURO OAT FUT SEPT 19	3	9/6/2019	562,421	15,353	0.908%
OEU9 EURO BOBL FUT SEPT 19	2	9/6/2019	305,743	4,557	0.494%
OMXS30 IND FUT 7/19	(7)	7/19/2019	(122,174)	(5,145)	(0.197%)
RXU9 EURO BUND FUTURE SEP 19	(5)	9/6/2019	(982,113)	(20,630)	(1.586%)
S&P500 EMINI FUT 9/19	42	9/20/2019	6,182,820	56,603	9.986%
SPI 200 FUT 9/19	9	9/19/2019	1,036,068	28,936	1.673%
S&P/TSX 60 IX FUT 9/19	6	9/19/2019	895,911	17,655	1.447%
TOPIX INDX FUT 9/19	(4)	9/12/2019	(575,430)	(5,596)	(0.929%)
TUU9 US 2YR NOTE CBT SEPT 19	36	9/30/2019	7,746,469	41,556	12.512%
UBU9 EURO BUXL 30Y FUT SEPT 19	9	9/6/2019	2,076,459	81,466	3.354%
USU9 US LONG BOND FUT SEPT 19	34	9/19/2019	5,290,188	143,858	8.545%
WNU9 ULTRA US BOND FUT SEP 19	2	9/19/2019	355,125	5,435	0.574%
XMU9 AUST 10Y BOND FUT SEP 19	12	9/16/2019	1,210,195	25,340	1.955%

NET ASSETS

61,912,723

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares

9.69

(\$57,449,856 / 5,931,224 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares

9.69

(\$4,462,867 / 460,442 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation

requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.