

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	110,250	0.024%
10X Genomics			244	35,522	0.008%
21vianet	0	2/1/26	530,000	441,373	0.097%
58.com			22,100	0	0.000%
AbbVie			1,190	128,365	0.028%
Acadia Realty Trust, REIT			1,991	40,636	0.009%
Accelaron Pharma			576	99,130	0.022%
AdaptHealth	5.13	3/1/30	220,000	220,000	0.048%
Advanced Micro Devices			6,350	653,415	0.144%
Adyen			135	377,374	0.083%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	225,000	236,929	0.052%
Aeropuerto Internacional De Tocumen	4	8/11/41	200,000	205,912	0.045%
AGCO			336	41,170	0.009%
Agile Group Holdings	6.05	10/13/25	385,000	364,264	0.080%
Agile Group Holdings	5.5	5/17/26	500,000	463,798	0.102%
Agilent Technologies			952	149,969	0.033%
Agiliti Health	3.5	1/4/26	392,232	390,271	0.086%
Airbnb			307	51,499	0.011%
Airbus			14,201	1,882,711	0.414%
Air Canada 2020-2 Class A Pass Through Trust	5.25	4/1/29	304,573	325,092	0.071%
Air Lease			3,804	149,649	0.033%
Air Liquide			340	54,454	0.012%
Air Products & Chemicals			353	90,407	0.020%
Air Transport Services	1.13	10/15/24	500,000	540,830	0.119%
Aker BP			2,941	95,327	0.021%
Akoya Biosciences			1,837	25,645	0.006%
Akzo Nobel			822	89,816	0.020%
Alamo			237	33,069	0.007%
Alexandria Real Estate, REIT			243	46,430	0.010%
Alfa Laval			2,599	96,939	0.021%
Alibaba Group Holding			13,200	244,384	0.054%
Alibaba Group Holding, ADR			651	96,381	0.021%
Allegiant Travel			300	58,644	0.013%
All-Star Bidco	4	7/21/28	600,000	598,248	0.132%
Alnylam Pharmaceuticals			408	77,034	0.017%
Alphabet Class A			663	1,772,544	0.390%
Alphabet Class C			205	546,389	0.120%
Alpha Services & Holdings			107,316	134,629	0.030%
ALS Queensland			3,202	28,837	0.006%
Alstom			4,996	189,512	0.042%
Altera Infrastructure LP/Teekay offshore Finance	8.5	7/15/23	170,000	127,500	0.028%
Altice France Holding	4	2/15/28	100,000	109,071	0.024%
Amadeus IT			13,639	897,062	0.197%
Amazon.com			1,384	4,546,495	1.000%
Ameren			665	53,865	0.012%
American Airlines	11.75	7/15/25	240,000	297,000	0.065%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	500,000	525,625	0.116%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	280,000	301,700	0.066%
American Campus Communities, REIT			811	39,293	0.009%
American Electric Power			5,312	263,253	0.058%
American International Group			3,600	197,604	0.043%
American Tower, REIT			775	205,693	0.045%
Amgen			347	73,790	0.016%
Amphenol			2,370	173,555	0.038%
Anthem			317	118,178	0.026%
Apellis Pharmaceuticals	3.5	9/15/26	145,000	179,304	0.039%
Apellis Pharmaceuticals			812	26,764	0.006%
Apollo Global Management			1,380	84,994	0.019%
Apple			625	88,438	0.019%
Apple Hospitality REIT, REIT			1,879	29,557	0.006%
Applied Systems	3.75	9/19/24	798,385	798,089	0.175%
Applied Systems	6.25	9/19/25	375,000	379,485	0.083%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	580,000	498,219	0.110%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	2,400,000	2,508,000	0.551%
Argentine Republic Government International Bond	0	12/15/35	900,000	6,075	0.001%

Argenx, ADR				396	119,592	0.026%
Armstrong Worldwide Industries				576	54,991	0.012%
Ascendis Pharma, ADR				2,400	382,536	0.084%
Ashtead				18,346	1,386,837	0.305%
Asics				2,400	54,884	0.012%
ASML Holding				1,158	865,094	0.190%
ASOS				541	21,797	0.005%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23		794,014	794,014	0.175%
Assurant				2,283	360,143	0.079%
AstraZeneca, ADR				5,129	308,048	0.068%
Asurion	3.21	11/3/23		1,343,358	1,334,962	0.294%
Asurion	5.33	1/30/29		700,000	696,325	0.153%
Asurion	5.33	1/31/28		101,879	101,518	0.022%
Atlas Copco				750	38,120	0.008%
Atlassian				3,169	1,240,410	0.273%
Atotech				1,372	33,134	0.007%
AvalonBay Communities, REIT				3,700	820,068	0.180%
Avantor				1,845	75,461	0.017%
Avery Dennison				315	65,271	0.014%
Avolon Holdings Funding	2.75	2/21/28		80,000	79,200	0.017%
Axis Bank				106,822	1,095,626	0.241%
Axis Capital Holdings				1,343	61,832	0.014%
Azelis				370	11,658	0.003%
Ball				2,023	182,009	0.040%
Baltic Classifieds				147,875	384,128	0.084%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	2.85	9/15/38		515,000	515,644	0.113%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	3.85	9/15/38		100,000	100,000	0.022%
Bank Central Asia				230,600	561,677	0.124%
Bank of America				33,194	1,409,085	0.310%
Bank of New York Mellon				1,529	79,263	0.017%
BankUnited				1,579	66,034	0.015%
Barings BDC				3,000	33,060	0.007%
Bausch Health	6.13	4/15/25		2,136,000	2,176,050	0.478%
Bausch Health Americas	2.83	11/27/25		753,333	751,073	0.165%
Bausch Health Americas	9.25	4/1/26		800,000	856,000	0.188%
Bawag				1,525	96,512	0.021%
BBCMS 2019-BWAY Mortgage Trust	2.93	11/15/34		130,000	122,159	0.027%
Becton Dickinson And				9,719	523,271	0.115%
Becton, Dickinson & Company				406	99,803	0.022%
BeiGene, ADR				130	47,190	0.010%
Beijing Capital International Airport				102,000	59,794	0.013%
Belden				2,562	149,262	0.033%
BFLD 2019-DPLO	2.62	10/15/34		85,000	83,518	0.018%
Bhp				3,055	81,593	0.018%
Bilibili, ADR				3,162	209,230	0.046%
Bill.Com Holdings				3,850	1,027,758	0.226%
Biogen				277	78,388	0.017%
BioNTech, ADR				344	93,909	0.021%
Black Knight				724	52,128	0.011%
Blueprint Medicines				505	51,919	0.011%
Boa Vista Servicos				7,037	16,450	0.004%
Boeing				385	84,677	0.019%
Boliden				3,758	120,333	0.026%
Bonos de la Tesoreria de la Republica en pesos	4.5	3/1/26	1,500,000,000		1,806,225	0.397%
Booking Holdings				76	180,414	0.040%
Borregaard				1,711	41,505	0.009%
BPR Trust 2021-TY	1.8	9/15/38		230,000	230,276	0.051%
Braskem Netherlands Finance BV	5.88	1/31/50		200,000	227,750	0.050%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	14,050,000		2,523,865	0.555%
Bridgestone				2,100	99,354	0.022%
Bright Horizons Family Solutions				2,080	289,994	0.064%
Broadcom				474	727,536	0.160%
Brookfield Asset Management				1,081	57,844	0.013%
Bruker				972	75,913	0.017%
Bundesobligation	0	4/10/26	9,600,000		11,430,412	2.513%
Burlington Stores				538	152,561	0.034%
BX Commercial Mortgage Trust 2019-IMC	2.23	4/15/34		160,000	159,552	0.035%
BX Trust 2021-VIEW	4.01	6/15/23		160,000	160,000	0.035%
Cable One	1.13	3/15/28		165,000	168,110	0.037%
Cactus				1,081	40,775	0.009%
Caesars Entertainment				1,600	179,648	0.040%
CAFL 2021-RTL1 Issuer	3.1	3/26/29		830,000	829,979	0.183%

Calpine	3.75	3/1/31	915,000	881,831	0.194%
Camden Property Trust, REIT			396	58,398	0.013%
Camelot US Acquisition	4	10/30/26	598,500	599,811	0.132%
Canadian Government Real Return Bond	4	12/1/31	264,722	302,662	0.067%
Canadian Pacific Railway			1,777	115,629	0.025%
Cano Health	6.25	10/1/28	200,000	202,000	0.044%
Cano Health	5.25	11/23/27	109,724	109,770	0.024%
Cantor Commercial Real Estate Lending 2019-CF1	4.12	5/15/52	125,000	122,093	0.027%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	80,000	71,383	0.016%
Capital One Financial			510	82,605	0.018%
Capri Holdings			1,372	66,419	0.015%
Carvana			741	223,441	0.049%
Catalent			406	54,026	0.012%
Catalent Pharma Solutions	2.5	2/22/28	335,000	334,916	0.074%
Caterpillar			311	59,703	0.013%
Cboe Global Markets			494	61,187	0.013%
CCC Intelligent Solutions	3	9/21/28	1,500,000	1,498,125	0.329%
CC Neuberger Principal Holdings III			41,992	417,820	0.092%
CD&R Smokey Buyer	6.75	7/15/25	170,000	179,775	0.040%
Cedar Fair			1,755	81,397	0.018%
Cellnex Telecom			1,640	101,161	0.022%
Cenovus Energy Inc/CA	2.65	1/15/32	50,000	49,035	0.011%
Cenovus Energy Inc/CA	3.75	2/15/52	275,000	266,969	0.059%
Centene			1,795	111,846	0.025%
Ceridian HCM Holding			435	48,990	0.011%
CF Industries			912	50,908	0.011%
ChampionX			1,725	38,571	0.008%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	2,400,000	2,418,000	0.532%
Charles Schwab			29,796	2,170,341	0.477%
Charter Communications			459	333,950	0.073%
Charter Next Generation	4.5	12/1/27	612,086	613,139	0.135%
Cheniere Energy Partners	3.25	1/31/32	725,000	726,813	0.160%
Chevron			1,674	169,827	0.037%
China Mengniu Dairy			14,000	90,158	0.020%
Chipotle Mexican Grill			62	112,686	0.025%
Chubb			1,299	225,351	0.050%
CIFI Holdings	4.38	4/12/27	970,000	904,474	0.199%
Cigna			315	63,050	0.014%
CITGO Petroleum	7	6/15/25	155,000	158,294	0.035%
Citizens Financial			2,831	133,000	0.029%
City Brewing	4.25	4/5/28	170,000	168,229	0.037%
Clarivate			3,976	343,362	0.076%
Clarivate			183	4,008	0.001%
Clearwater Analytics Holdings			4,297	110,046	0.024%
CME Group			287	55,500	0.012%
CM Life Sciences III			11,000	114,675	0.025%
CMS Energy			880	52,562	0.012%
CNA Financial			1,719	72,129	0.016%
CNT Holdings I	4.5	11/8/27	600,000	600,378	0.132%
Coca-Cola			3,359	176,247	0.039%
Colorado Health Facilities Authority	4.48	12/1/40	250,000	263,914	0.058%
Comcast			4,354	243,519	0.054%
COMM 2014-CCRE19 Mortgage Trust	4.36	8/10/47	175,000	163,431	0.036%
COMM 2014-CCRE19 Mortgage Trust	4.86	8/10/47	75,000	78,745	0.017%
CommerceHub	4.75	12/29/27	994,994	995,412	0.219%
CommerceHub	7.75	12/29/28	100,000	101,875	0.022%
Commonwealth of Puerto Rico	5.13	7/1/31	105,000	101,325	0.022%
Commonwealth of Puerto Rico	5.5	7/1/31	215,000	206,400	0.045%
Commonwealth of Puerto Rico	8	7/1/35	225,000	194,063	0.043%
Commonwealth of Puerto Rico	5.25	7/1/37	240,000	233,700	0.051%
Commonwealth of Puerto Rico	6	7/1/39	340,000	326,400	0.072%
Compass Group			5,768	117,962	0.026%
Comstock Resources	6.75	3/1/29	235,000	252,625	0.056%
Confluent			1,060	63,229	0.014%
ConnectWise	4	9/24/28	1,200,000	1,197,000	0.263%
ConocoPhillips			3,966	268,776	0.059%
Cooper Companies			91	37,611	0.008%
Copart			4,690	650,597	0.143%
Costco Wholesale			392	176,145	0.039%
Coupang			8,821	245,665	0.054%
Coupa Software			876	192,002	0.042%
Crocs	4.13	8/15/31	630,000	634,725	0.140%

Croda International			523	59,924	0.013%
Crown Castle International, REIT			980	169,854	0.037%
CSMC 2020-TMIC	7	12/15/35	100,000	102,998	0.023%
CubeSmart, REIT			980	47,481	0.010%
Cummins			894	200,757	0.044%
Cvent	3.83	11/29/24	798,653	795,035	0.175%
CVRx			2,319	38,356	0.008%
Daikin Industries			500	109,019	0.024%
Danaher			899	273,692	0.060%
Darling Ingredients			754	54,213	0.012%
Datadog			1,457	205,947	0.045%
Davide Campari-Milano			7,035	98,822	0.022%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	135,000	133,792	0.029%
Deere			175	58,637	0.013%
Definitive Healthcare			2,246	96,196	0.021%
Delivery Hero			475	60,589	0.013%
Delta Topco	8	12/1/28	110,000	110,779	0.024%
Denali therapeutics			753	37,989	0.008%
Deppon Logistics			25,700	43,322	0.010%
Derwent London			16,677	772,727	0.170%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	3,055,733	3,943,726	0.867%
Deutsche Bundesrepublik Inflation Linked Bond	0.5	4/15/30	869,980	1,245,376	0.274%
Devon Energy			4,621	164,092	0.036%
Dexcom			119	65,076	0.014%
Diamond BC BV	3.5	9/29/28	520,000	520,359	0.114%
Dime Community Bancshares			1,608	52,517	0.012%
Direct Line Insurance			13,778	53,625	0.012%
DISH Network	3.38	8/15/26	97,000	101,699	0.022%
DocuSign			235	60,496	0.013%
Dollar General			433	91,857	0.020%
Dominion Energy			2,283	221,121	0.049%
Dominion Energy			719	52,501	0.012%
DoorDash			3,940	811,561	0.178%
Douglas Emmett, REIT			1,278	40,398	0.009%
Doximity			1,268	102,328	0.023%
DraftKings			1,200	57,792	0.013%
Dr. Martens			5,969	31,879	0.007%
Dte Energy			6,334	314,725	0.069%
Dutch Bros			1,521	65,890	0.014%
East West Bancorp			1,321	102,430	0.023%
ECI Macola/Max Holding	4.5	11/9/27	433,761	433,327	0.095%
Edelman Financial Engines Center	6.83	7/20/26	805,000	810,281	0.178%
eG Global Finance	8.5	10/30/25	600,000	627,000	0.138%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	91,689	92,558	0.020%
Element Solutions			2,522	54,677	0.012%
e.l.f. Beauty			2,324	67,512	0.015%
Eli Lilly And			5,704	1,317,909	0.290%
Ellington Financial Mortgage Trust 2021-2	3.2	6/25/66	265,000	265,949	0.058%
Empresa De Transporte De Pasajeros Metro	3.69	9/13/61	865,000	846,619	0.186%
Enbridge			969	38,566	0.008%
Encore Capital			1,588	78,241	0.017%
Endeavor Group Holdings			7,600	217,892	0.048%
Enerflex			4,800	35,168	0.008%
EngageSmart			15,875	540,703	0.119%
Engineered Machinery Holdings	4.5	5/19/28	703,979	701,924	0.154%
Engineered Machinery Holdings	7.25	5/21/29	145,000	146,088	0.032%
Engineered Machinery Holdings	6.75	5/21/29	465,000	468,488	0.103%
Entegris			1,022	128,670	0.028%
EOG Resources			2,152	172,741	0.038%
Epicor Software	8.75	7/31/28	330,000	338,663	0.074%
Epiroc			2,810	49,770	0.011%
Equinix, REIT			196	154,865	0.034%
Equinor			5,411	137,606	0.030%
Equitable Holdings			2,585	76,619	0.017%
Equitrans Midstream			32,232	326,832	0.072%
Equity LifeStyle Properties, REIT			584	45,610	0.010%
Equity Residential, REIT			7,309	591,444	0.130%
ERO Copper			2,481	43,994	0.010%
Erste Group Bank			1,482	65,073	0.014%
Essex Property Trust, REIT			183	58,512	0.013%
Estee Lauder			2,948	884,194	0.194%
Etsy			822	170,943	0.038%

Eucrates Biomedical Acquisition			9,800	95,844	0.021%
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Eurobank Ergasias Services & Holdings			258,478	240,619	0.053%
Euronet Worldwide			1,063	135,299	0.030%
Exact Sciences			9,086	867,259	0.191%
Exelixis			2,508	53,019	0.012%
Expedia			5,566	912,267	0.201%
Experian			22,133	927,154	0.204%
Export-Import Bank of India	2.25	1/13/31	570,000	530,633	0.117%
ExteNet LLC 2019-1	4.14	7/26/49	260,000	268,592	0.059%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	375,000	352,500	0.078%
Facebook			7,662	2,600,406	0.572%
Fancl			16,900	557,766	0.123%
Farfetch			6,075	227,691	0.050%
Fate Therapeutics			524	31,057	0.007%
FedEx			990	217,097	0.048%
Ferrari			5,168	1,080,732	0.238%
Fifth Third Bancorp			3,785	160,635	0.035%
Figs			4,450	165,273	0.036%
Filtration	4.5	3/29/25	797,000	798,196	0.176%
First American Financial			593	39,761	0.009%
Fiserv			520	56,420	0.012%
Five9			1,561	249,354	0.055%
Fleet US Bidco	3.08	10/7/26	88,016	86,971	0.019%
Floor & decor Holdings			460	55,563	0.012%
Flywire			1,131	49,583	0.011%
FOCUS Brands Funding	5.18	10/30/48	768,275	814,357	0.179%
ForgeRock			1,929	75,096	0.017%
Fort dearborn Holding	5	10/19/23	900,000	899,253	0.198%
Forterra Finance	4	10/25/23	992,346	991,572	0.218%
Forterra Finance LLC / FRTA Finance	6.5	7/15/25	800,000	855,000	0.188%
Fortive			1,429	100,845	0.022%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.19	3/25/50	82,106	83,300	0.018%
Freddie Mac STACR REMIC Trust 2021-DNA5	3.1	1/25/34	190,000	194,048	0.043%
Freshpet			2,454	350,161	0.077%
FXI Holdings	12.25	11/15/26	800,000	906,000	0.199%
Galp Energia Sgps			12,974	147,359	0.032%
GE			18,718	1,928,516	0.424%
Generation Bio			323	8,098	0.002%
Genmab			141	61,606	0.014%
Genuit			6,384	59,450	0.013%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	800,000	794,472	0.175%
Globo Comunicacao E Participacoes	4.88	1/22/30	700,000	694,642	0.153%
Golden Nugget	3.25	10/4/23	1,989,824	1,979,338	0.435%
Goldman Sachs			390	147,432	0.032%
Goodman Group			3,397	52,270	0.011%
GPD	10.13	4/1/26	450,000	486,000	0.107%
Gran Colombia Gold	6.88	8/9/26	640,000	642,400	0.141%
Great Wolf Trust 2019-WOLF	3.22	12/15/36	180,000	176,397	0.039%
Gree Electric Appliances Inc of Zhuhai			69,200	413,594	0.091%
Guangzhou Metro Investment Finance BVI	2.31	9/17/30	1,200,000	1,142,465	0.251%
Guardant Health			366	45,754	0.010%
GVS			4,019	57,037	0.013%
Hamamatsu Photonics KK			7,400	457,755	0.101%
Hanover Insurance Group			436	56,514	0.012%
Hardee s Funding	2.87	6/20/51	269,325	269,862	0.059%
Harmonic Drive Systems			7,800	374,069	0.082%
Hartford Financial Services			1,917	134,669	0.030%
HCA Healthcare			483	117,234	0.026%
HDFC Bank			42,694	911,522	0.200%
Heartland dental	3.58	4/30/25	997,425	988,338	0.217%
Heineken			666	69,514	0.015%
Helios Towers			16,687	40,606	0.009%
Hertz	6.46	12/31/21	118,182	118,163	0.026%
Hess			932	72,799	0.016%
Hexagon			3,615	55,917	0.012%
Hexpol			2,973	33,809	0.007%
Hightower Holding	6.75	4/15/29	245,000	250,206	0.055%
Hilton Worldwide Holdings			932	123,127	0.027%
Hologic			1,091	80,527	0.018%
Home Bancshares			1,634	38,448	0.008%
Home Depot			1,174	385,377	0.085%

Home Point Capital	5	2/1/26	285,000	257,925	0.057%
Honeywell International			633	134,373	0.030%
Hoshizaki			2,000	181,908	0.040%
Housing Development Finance			8,690	319,986	0.070%
Howard Hughes	4.13	2/1/29	205,000	205,513	0.045%
Howard Hughes	4.38	2/1/31	205,000	206,025	0.045%
Huayu Automotive Systems			23,000	80,958	0.018%
Huazhu, ADR			19,502	894,362	0.197%
Hubbell			262	47,336	0.010%
HubSpot			1,226	828,886	0.182%
Humana			322	125,306	0.028%
Huntington Bancshares			13,312	205,804	0.045%
Hyland Software	4.25	7/1/24	696,947	697,309	0.153%
IGO			8,009	50,194	0.011%
I-Mab, ADR			4,212	305,328	0.067%
IMI			1,422	31,610	0.007%
Incyte			777	53,442	0.012%
India Government Bond	6.45	10/7/29	32,000,000	437,574	0.096%
India Government Bond	7.59	1/11/26	50,000,000	723,384	0.159%
Indonesia Treasury Bond	8.25	5/15/29	17,500,000,000	1,379,825	0.303%
Industrial & Infrastructure Fund Invstm			16	29,152	0.006%
Infineon Technologies			15,077	616,622	0.136%
Infinite Bidco	4.25	3/2/28	400,000	399,500	0.088%
Infinite Bidco	7.5	3/2/29	400,000	402,000	0.088%
Ingersoll-Rand			3,386	170,688	0.038%
ING Groep			6,363	92,509	0.020%
Insmed			1,554	42,797	0.009%
Insulet			106	30,128	0.007%
Integral Ad Science Holding			4,351	89,761	0.020%
Intellia Therapeutics			240	32,196	0.007%
Intelsat Jackson Holdings	8	11/27/23	185,000	187,048	0.041%
Intelsat Jackson Holdings	8.75	1/2/24	720,000	730,354	0.161%
Intelsat Jackson Holdings	8.63	1/2/24	60,000	60,850	0.013%
Intelsat Jackson Holdings	0	7/13/22	3,355,809	3,375,374	0.742%
Intelsat Jackson Holdings	9.5	9/30/22	195,000	230,100	0.051%
International Game Technology	4.13	4/15/26	250,000	258,750	0.057%
International Paper			1,618	90,479	0.020%
Intuitive Surgical			682	678,010	0.149%
Invesco Senior Loan ETF			125,000	2,763,750	0.608%
Ionis Pharmaceuticals			1,188	39,846	0.009%
IRB Holding	4.25	12/15/27	536,573	537,244	0.118%
Israel Government Bond - Fixed	3.75	3/31/47	1,860,000	728,371	0.160%
Istyle			9,800	41,434	0.009%
IVERIC bio			3,500	56,840	0.012%
Jane Street	2.83	1/26/28	987,550	977,181	0.215%
Japan Government Two Year Bond	0.1	10/1/22	500,000,000	4,502,224	0.990%
JBG SMITH Properties, REIT			2,235	66,178	0.015%
J.B. Hunt Transport Services			503	84,112	0.018%
Jeronimo Martins			2,929	58,397	0.013%
JPMorgan Chase Bank NA - CACLN	2.1	2/26/29	531,577	531,289	0.117%
Kadant			180	36,738	0.008%
Kaisa Group Holdings	11.5	1/30/23	800,000	674,971	0.148%
Kanzhun, ADR			14,637	526,786	0.116%
Kemper			554	37,002	0.008%
Keurig Dr Pepper			1,437	49,088	0.011%
Keyence			300	179,061	0.039%
Kilroy Realty, REIT			514	34,032	0.007%
Kion			1,325	123,195	0.027%
KKR			550	33,484	0.007%
Kodiak Sciences			1,770	169,885	0.037%
Kojamo			1,515	31,458	0.007%
Komatsu			6,300	150,875	0.033%
Koninklijke DSM			335	66,992	0.015%
Korea Treasury Bond	1.88	3/10/24	2,600,000,000	2,212,307	0.486%
Kotak Mahindra Bank			15,661	420,414	0.092%
Kratos Defense & Security Solutions			2,069	46,159	0.010%
KWG Group Holdings	7.88	9/1/23	500,000	486,250	0.107%
LABL	4.1	7/2/26	897,710	896,588	0.197%
LCPR Senior Secured Financing DAC	5.13	7/15/29	430,000	441,288	0.097%
LEG Immobilien			355	50,145	0.011%
Legrand			418	44,789	0.010%
Leidos Holdings			952	91,516	0.020%

Liberty Broadband	2.75	9/30/50	45,000	47,641	0.010%
Liberty Media Acquisition			10,040	103,713	0.023%
Liberty Media Corp-Liberty Formula One	1	1/30/23	85,000	119,963	0.026%
Liberty Media Corp-Liberty Formula One			1,345	69,146	0.015%
Life Time	5.75	1/15/26	735,000	763,481	0.168%
Linde			871	255,534	0.056%
Li Ning			7,000	80,680	0.018%
Lions Gate Capital Holdings	5.5	4/15/29	110,000	113,300	0.025%
Littelfuse			613	167,515	0.037%
Live Nation Entertainment			923	84,113	0.018%
London Stock Exchange			19,723	1,976,407	0.435%
Longfor Group Holdings	3.85	1/13/32	200,000	204,524	0.045%
LSF9 Atlantis Holdings LLC / Victra Finance	7.75	2/15/26	290,000	299,063	0.066%
lululemon athletica			266	107,650	0.024%
Lumen Technologies	7.5	4/1/24	600,000	661,500	0.145%
Lundin Energy			2,175	80,739	0.018%
LVMH Moet Hennessy Louis Vuitton			329	235,651	0.052%
Magazine Luiza			131,099	345,697	0.076%
Magna International			1,758	132,272	0.029%
Magnolia Oil & Gas			2,571	45,738	0.010%
Malaysia Government Bond	4.92	7/6/48	1,350,000	355,122	0.078%
Marriott			206	30,507	0.007%
Marsh & McLennan			292	44,218	0.010%
Martin Marietta Materials			100	34,168	0.008%
MasterCard			3,077	1,069,811	0.235%
Match			790	124,022	0.027%
MatsukiyoCocokara			900	40,397	0.009%
Mayr Melnhof Karton			231	44,157	0.010%
McDonald's			638	153,828	0.034%
MDA			4,864	62,480	0.014%
Med Parentco	4.34	8/31/26	623,410	621,558	0.137%
Meituan			12,800	408,595	0.090%
Melrose Industries			43,191	100,277	0.022%
MercadoLibre	3.13	1/14/31	200,000	193,252	0.042%
MercadoLibre			111	186,413	0.041%
Merck			247	53,461	0.012%
Merck			1,601	120,251	0.026%
MetLife			2,157	133,152	0.029%
Mettler-Toledo International			23	31,679	0.007%
Mexican Bonos	7.75	11/13/42	20,800,000	998,118	0.219%
Mexican Udibonos	4	11/30/28	6,370,350	335,204	0.074%
MGM Resorts International			1,728	74,563	0.016%
MH Sub I	6.34	2/23/29	300,000	304,218	0.067%
MH Sub I	3.58	9/13/24	595,365	593,335	0.130%
MH Sub I	4.75	9/13/24	188,907	189,321	0.042%
MIC Glen	7.25	6/18/29	400,000	401,000	0.088%
MIC Glen	4	7/21/28	200,000	198,900	0.044%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	30,000	3,852	0.001%
Microsoft			929	261,904	0.058%
Midas OpCo Holdings	5.63	8/15/29	530,000	547,225	0.120%
Middleby			659	112,366	0.025%
Minerva Luxembourg	4.38	3/18/31	1,000,000	967,200	0.213%
Mirati Therapeutics			238	42,105	0.009%
Mitchell International	3.33	11/29/24	597,678	596,561	0.131%
Mitsui Fudosan			2,300	54,636	0.012%
Miura			2,500	99,937	0.022%
Moderna therapeutics			434	167,029	0.037%
Molina Healthcare			273	74,068	0.016%
Monday.com			184	60,021	0.013%
Mondelez International			1,820	105,888	0.023%
Mondi			3,140	76,949	0.017%
MongoDB			370	174,459	0.038%
Monster Beverage			916	81,368	0.018%
Montana Aerospace			3,560	126,967	0.028%
Monte Rosa therapeutics			1,188	26,469	0.006%
Morgan Stanley			3,902	379,704	0.083%
Morgan Stanley Eaton Vance Clo 2021-1	3.23	10/20/34	285,000	285,000	0.063%
Mozart Borrower	3.75	9/30/28	865,000	860,675	0.189%
Mozart debt Merger Sub	5.25	10/1/29	255,000	255,000	0.056%
NARI Technology			29,040	160,539	0.035%
National Bank of Greece			73,959	205,940	0.045%
nCino			1,994	141,634	0.031%

Nestle			1,289	155,312	0.034%
Netflix			2,564	1,564,912	0.344%
Neurocrine Biosciences			385	36,925	0.008%
New Trojan Parent	7.75	1/5/29	400,000	397,000	0.087%
New Trojan Parent	3.75	1/6/28	190,000	189,445	0.042%
New Zealand Government Bond	2.75	5/15/51	507,000	344,758	0.076%
Next			388	42,680	0.009%
NextEra Energy			2,090	106,858	0.023%
NextEra Energy			464	36,433	0.008%
NexTier Oilfield Solutions			15,961	73,421	0.016%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	415,000	421,744	0.093%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	35,000	33,950	0.007%
Nike			1,182	171,662	0.038%
Norfolk Southern			823	196,903	0.043%
Northern Star Resources			5,089	31,168	0.007%
Novocure			270	31,366	0.007%
Nustar Logistics	4.75	2/1/22	200,000	200,000	0.044%
NVIDIA			684	141,697	0.031%
OCP CLO 2020-19	6.63	10/20/34	250,000	248,766	0.055%
OCP CLO 2021-21	3.14	7/20/34	150,000	149,636	0.033%
Okta			2,142	508,382	0.112%
Olaplex Holdings			7,272	178,164	0.039%
Old Dominion Freight Line			229	65,489	0.014%
Ollies Bargain Outlet Holdings			655	39,483	0.009%
Oman Government International Bond	7	1/25/51	250,000	254,420	0.056%
On Holding			1,572	47,364	0.010%
Onvoy	5.5	2/10/24	1,363,306	1,360,606	0.299%
Opendoor Technologies			7,838	160,914	0.035%
Open Lending			9,180	331,123	0.073%
Option Care Health	3.83	8/6/26	994,943	994,446	0.219%
O'Reilly Automotive			141	86,159	0.019%
Organon & Co / Organon Foreign debt Co-Issuer BV	4.13	4/30/28	505,000	515,100	0.113%
Ortho Clinical Diagnostics Holdings			1,639	30,289	0.007%
Osmose Utilities Services	3.75	6/23/28	600,000	597,378	0.131%
OTP Bank			19,557	1,144,341	0.252%
Outset Medical			460	22,742	0.005%
OZ Minerals			2,708	43,478	0.010%
PACCAR			1,293	102,044	0.022%
Pacific Biosciences of California			1,205	30,788	0.007%
Pacific Gas & Electric	4.95	7/1/50	155,000	163,843	0.036%
Pacific Premier Bancorp			1,305	54,079	0.012%
Packaging Corporation of America			854	117,374	0.026%
Pan American Silver			1,326	30,856	0.007%
Papa John s International	3.88	9/15/29	405,000	403,481	0.089%
Parker-Hannifin			355	99,265	0.022%
Paycom Software			318	157,649	0.035%
Paycor HCM			1,335	46,939	0.010%
Paylocity Holding			565	158,426	0.035%
Payoneer Global			2,505	21,418	0.005%
PayPal Holdings			462	120,217	0.026%
Peace Park CLO	3.09	10/20/34	510,000	508,128	0.112%
Peloton Interactive			1,536	133,709	0.029%
Penumbra			247	65,826	0.014%
Pernod Ricard			549	121,034	0.027%
PetSmart	4.5	2/11/28	600,000	600,858	0.132%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	500,000	545,000	0.120%
Pfizer			2,528	108,729	0.024%
PG&E	5	7/1/28	95,000	96,781	0.021%
Philippine Government International Bond	6.25	1/14/36	23,000,000	539,575	0.119%
Phoenix Vega Mezz			124,420	7,192	0.002%
Photo Holdings Merger Sub	8.5	10/1/26	530,000	573,063	0.126%
Phreesia			581	35,848	0.008%
Pinduoduo, ADR			2,751	249,433	0.055%
Pinnacle Financial Partners			1,019	95,868	0.021%
Pinterest			1,020	51,969	0.011%
Pioneer Natural Resources			804	133,874	0.029%
Piraeus Financial Holdings			124,420	200,234	0.044%
Plantronics	4.75	3/1/29	650,000	614,250	0.135%
Planview Parent	4.75	12/17/27	771,182	772,632	0.170%
PNC Financial Services Group			523	102,320	0.022%
Popular			1,106	85,903	0.019%
Port Beaumont Navigation District	6	1/1/25	225,000	233,217	0.051%

PPD	2.5	1/13/28	2,399,000	2,394,010	0.526%
PPG Industries			459	65,642	0.014%
Pra	7.38	9/1/25	395,000	421,663	0.093%
PRADA			67,400	368,070	0.081%
PRA Group			1,319	55,583	0.012%
PROCEPT BioRobotics			888	33,877	0.007%
Procore Technologies			296	26,445	0.006%
Procter & Gamble			941	131,552	0.029%
Project Ruby Ultimate Parent	4	3/10/28	597,748	596,816	0.131%
Prologis, REIT			842	105,612	0.023%
Pro Mach	5	8/31/28	529,085	531,354	0.117%
Pro Mach	5	8/31/28	85,916	86,284	0.019%
Prudential			2,273	44,109	0.010%
Pure Storage	0.13	4/15/23	435,000	501,207	0.110%
Qatar Petroleum	2.25	7/12/31	270,000	267,778	0.059%
Quaker Chemical			707	168,068	0.037%
Quanta Services			520	59,186	0.013%
Radius Global Infrastructure	2.5	9/15/26	260,000	257,753	0.057%
Radius Health	3	9/1/24	375,000	339,300	0.075%
Rapid Micro Biosystems			2,365	43,682	0.010%
Raymond James Financial			489	45,125	0.010%
RBC Bearings			4,915	544,391	0.120%
RealPage	7.25	4/23/29	795,000	810,900	0.178%
RealPage	3.75	4/24/28	1,615,000	1,609,444	0.354%
RealReal			2,176	28,680	0.006%
Recruit Holdings			26,400	1,613,723	0.355%
Rede D Or Sao Luiz			2,934	36,523	0.008%
Redfin			861	43,136	0.009%
Regency Centers, REIT			573	38,580	0.008%
Regeneron Pharmaceuticals			170	102,881	0.023%
REI - SECURITY LENDING COLLATERAL			775,166	7,751,656	1.705%
RenaissanceRe Holdings			516	71,930	0.016%
Rent-A-Center Inc/TX	4.75	2/17/28	399,000	399,998	0.088%
Rent-A-Center Inc/TX	3.75	2/17/28	40,000	40,100	0.009%
Republic of South Africa Government Bond	10.5	12/21/26	4,900,000	365,643	0.080%
Republic of South Africa Government Bond	8	1/31/30	17,425,000	1,076,256	0.237%
Republic of South Africa Government Bond	8.75	2/28/48	10,000,000	547,263	0.120%
Richemont			783	81,183	0.018%
Rising Tide Holdings	9	6/1/29	400,000	401,000	0.088%
Riyad Sukuk	3.17	2/25/30	200,000	205,441	0.045%
ROBLOX			7,455	563,225	0.124%
Roche Holding			226	82,483	0.018%
Rockcliff Energy II	5.5	10/15/29	250,000	253,750	0.056%
Roku			151	47,316	0.010%
Romania Government Bond	5	2/12/29	4,500,000	1,112,279	0.245%
Roper Technologies			381	169,976	0.037%
RPM			1,220	94,733	0.021%
Russian Federal Bond - ofZ	7.65	4/10/30	90,000,000	1,275,409	0.280%
S2P Acquisition Borrower	4.08	8/14/26	282,607	282,341	0.062%
Safety Insurance Group			477	37,802	0.008%
Safran			799	101,058	0.022%
Salesforce.com			642	174,123	0.038%
Sampo			1,305	64,520	0.014%
Samsonite International			37,800	81,176	0.018%
Sanderson Farms			161	30,300	0.007%
Sandvik			1,810	41,352	0.009%
Sandy Spring Bancorp			944	43,254	0.010%
Sarana Menara Nusantara			354,100	32,636	0.007%
Sartorius			1,113	708,546	0.156%
SBA Communications, REIT			692	228,754	0.050%
Schneider Electric			367	61,125	0.013%
Scientific Games International	8.25	3/15/26	400,000	425,000	0.093%
Scientific Games International	2.83	8/14/24	1,500,000	1,492,695	0.328%
Sea, ADR			6,160	1,963,377	0.432%
Seacoast Banking			2,411	81,516	0.018%
Seagen			496	84,221	0.019%
Sealed Air			2,209	121,031	0.027%
SeaWorld Parks & Entertainment	5.25	8/15/29	365,000	372,756	0.082%
Seer			2,383	82,285	0.018%
Selective Insurance			724	54,684	0.012%
Sempra Energy			1,077	136,241	0.030%
SentinelOne			1,654	88,605	0.019%

Serbia Treasury Bonds	4.5	8/20/32	100,000,000	1,063,324	0.234%
ServiceNow			1,237	769,748	0.169%
Seven & i Holdings			1,700	77,392	0.017%
Sherwin-Williams			551	154,131	0.034%
Shimao Group Holdings	3.45	1/11/31	2,560,000	2,292,274	0.504%
Shimao Group Holdings	4.6	7/13/30	320,000	301,874	0.066%
Shin-Etsu Chemical			200	33,754	0.007%
Shoals Technologies			1,405	39,171	0.009%
Shockwave Medical			436	89,764	0.020%
Shopify			940	1,274,433	0.280%
Siemens			2,349	384,181	0.084%
Signature Bank			3,309	900,975	0.198%
SilverBox Engaged Merger Corp I			24,163	240,180	0.053%
SL Green Realty, REIT			351	24,865	0.005%
SMC			200	124,782	0.027%
Smiths Group			7,589	146,337	0.032%
Snap	0	5/1/27	655,000	761,765	0.168%
Snap Inc.			9,090	671,478	0.148%
Snowflake Computing			304	91,939	0.020%
Solaris Midstream Holdings	7.63	4/1/26	60,000	64,200	0.014%
Sompo Holdings			700	30,370	0.007%
Sony			8,400	932,558	0.205%
Sophia	4.5	10/7/27	1,012,425	1,015,796	0.223%
Sophia Genetics			9,365	164,168	0.036%
Sotera Health Holdings	3.25	12/11/26	800,000	797,336	0.175%
Southern			6,609	333,321	0.073%
Southern Copper			883	49,572	0.011%
Sovos Compliance	5	8/11/28	435,000	437,358	0.096%
Spire			9,776	470,042	0.103%
Spotify Technology			442	99,600	0.022%
Square			4,453	1,068,008	0.235%
Stanley Electric			4,600	116,188	0.026%
Starbucks			1,102	121,562	0.027%
State of Illinois	7.1	7/1/35	165,000	214,469	0.047%
State Street			913	77,349	0.017%
Stericycle			1,363	92,643	0.020%
StoneCo	3.95	6/16/28	330,000	319,523	0.070%
Stoneridge			2,096	42,737	0.009%
Stora Enso			2,102	35,012	0.008%
Stryker			667	175,901	0.039%
SUMCO			1,600	31,921	0.007%
Summit Industrial Income REIT			3,069	50,496	0.011%
Sun Country Airlines Holdings			4,094	137,313	0.030%
Sun Hung Kai Properties			3,500	43,702	0.010%
Sun Life Financial			2,156	110,926	0.024%
Sunstone Hotel Investors, REIT			3,000	35,820	0.008%
Suriname Government International Bond	9.25	10/26/26	200,000	137,552	0.030%
Suzuki Motor			4,700	209,992	0.046%
Svenska Cellulosa			37,752	585,083	0.129%
Swedbank			2,753	55,513	0.012%
Sweden Government Bond	3.5	3/30/39	3,200,000	533,144	0.117%
Swedish Match			6,320	55,316	0.012%
Synopsys			483	144,615	0.032%
Tacala Investment	8.25	2/4/28	495,000	491,535	0.108%
Tacala Investment	4.25	2/5/27	500,000	498,125	0.110%
Taiwan Semiconductor Manufacturing			71,000	1,468,428	0.323%
TC Energy			1,219	58,622	0.013%
Teleflex			176	66,273	0.015%
Tenaris			7,960	83,732	0.018%
Tencent Holdings			19,200	1,146,216	0.252%
Tenneco	5.13	4/15/29	405,000	412,088	0.091%
Terex			831	34,985	0.008%
Terreno Realty, REIT			440	27,821	0.006%
Tesla			492	381,536	0.084%
Textron			1,469	102,551	0.023%
Thailand Government Bond	3.6	6/17/67	10,500,000	355,450	0.078%
Thales			990	95,986	0.021%
Thermo Fisher Scientific			528	301,662	0.066%
Thermon Group Holdings			2,742	47,464	0.010%
THG			6,182	42,206	0.009%
Times China Holdings	5.75	1/14/27	1,718,000	1,528,928	0.336%
Times China Holdings	6.2	3/22/26	340,000	308,814	0.068%

Times China Holdings	6.75	7/8/25	200,000	183,750	0.040%
Timken			445	29,112	0.006%
TK Elevator Holdco GmbH	7.63	7/15/28	400,000	427,000	0.094%
TK Elevator US Newco	4	7/30/27	598,504	599,336	0.132%
TKH			1,948	109,076	0.024%
T-Mobile US			14,154	1,808,315	0.398%
Toast			573	28,621	0.006%
Tobacco Settlement Finance Authority	0	6/1/47	500,000	54,076	0.012%
Tobacco Settlement Finance Authority	4.88	6/1/49	115,000	119,332	0.026%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	290,000	302,818	0.067%
TotalEnergies			5,850	279,618	0.061%
Trainline			81,925	386,468	0.085%
Transocean Phoenix 2	7.75	10/15/24	60,500	61,861	0.014%
Transocean Pontus	6.13	8/1/25	26,800	26,800	0.006%
Transocean Proteus	6.25	12/1/24	233,750	234,334	0.052%
Transplace Holdings	4.75	10/10/24	1,200,000	1,198,500	0.264%
Travel Leaders	4.08	1/25/24	344,111	320,883	0.071%
Trimble			704	57,904	0.013%
Trinity Capital			2,500	40,225	0.009%
Trip.Com, ADR			18,022	554,177	0.122%
Triton Water Holdings	4	3/31/28	798,000	796,508	0.175%
Tronox	6.5	5/1/25	600,000	629,250	0.138%
TRP Government Reserve	0.05		150,213,336	150,213,336	33.030%
Turing Holding			2,765	79,383	0.017%
Turkey Government Bond	11.7	11/13/30	9,100,000	746,480	0.164%
Twilio			774	246,945	0.054%
UAL 2007-1 Pass Through Trust	6.64	7/2/22	257,404	265,770	0.058%
Uber Technologies	3.58	4/4/25	599,231	599,063	0.132%
UGI			4,916	490,545	0.108%
UiPath			5,316	279,675	0.061%
Ultragenyx Pharmaceutical			3,127	282,024	0.062%
Unifique Telecomunicacoes S/A			241,124	271,421	0.060%
Unilever			2,595	140,172	0.031%
UNITE			811	11,861	0.003%
United Airlines	4.38	4/15/26	600,000	616,500	0.136%
United Airlines	4.63	4/15/29	150,000	154,875	0.034%
UnitedHealth Group			6,130	2,395,236	0.527%
United Kingdom Inflation-Linked Gilt	0.13	3/22/24	1,487,051	2,210,477	0.486%
UPM-Kymmene			2,236	79,141	0.017%
UPS			1,566	285,169	0.063%
Upwork			1,350	60,791	0.013%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	57,260	58,190	0.013%
Valeo			2,545	71,025	0.016%
Vanke Real Estate Hong Kong	3.5	11/12/29	200,000	202,160	0.044%
Veeva Systems			238	68,584	0.015%
Velocity Acquisition			24,163	242,838	0.053%
Verallia SASU			1,630	56,131	0.012%
VeriSign			400	82,004	0.018%
Verisure Holding	5	4/15/25	100,000	118,037	0.026%
Verizon Communications	3.55	3/22/51	150,000	157,484	0.035%
Verizon Communications			640	34,566	0.008%
Verscend Escrow	9.75	8/15/26	1,000,000	1,055,000	0.232%
Vertex Pharmaceuticals			599	108,653	0.024%
Virtus Investment Partners			218	67,650	0.015%
Visa			684	152,361	0.034%
Volkswagen			697	155,363	0.034%
Voltas			4,719	77,520	0.017%
Voya Financial			1,003	61,574	0.014%
Vulcan Materials			269	45,504	0.010%
Walt Disney			5,541	937,371	0.206%
Wand NewCo 3	3.08	2/5/26	923,042	914,199	0.201%
Warner Music			1,507	64,409	0.014%
Wayfair			227	58,001	0.013%
Waystar Technologies	4.08	10/22/26	255,000	255,000	0.056%
Webster Financial			1,316	71,669	0.016%
Wec Energy			455	40,131	0.009%
Weir Group			5,779	130,452	0.029%
Welbilt	2.58	10/23/25	1,600,000	1,594,672	0.351%
Welbilt	9.5	2/15/24	800,000	822,000	0.181%
Wells Fargo			6,763	313,871	0.069%
Welltower, REIT			1,005	82,812	0.018%
Wesdome Gold Mines			4,657	37,319	0.008%

West China Cement	4.95	7/8/26	785,000	763,841	0.168%
Western Alliance Bancorp			8,017	872,410	0.192%
West Pharmaceutical Services			271	115,050	0.025%
Westrock			972	48,435	0.011%
WeWork	7.88	5/1/25	330,000	335,363	0.074%
Whitbread			1,531	68,073	0.015%
WideOpenWest Finance	4.25	8/18/23	1,514,012	1,513,376	0.333%
William Morris Endeavor Entertainment	2.84	5/18/25	777,902	761,372	0.167%
Wingstop			330	54,097	0.012%
Wizz Air Holdings			1,278	85,886	0.019%
Woof Holdings	4.5	12/21/27	518,148	518,475	0.114%
Woof Holdings	8	12/21/28	300,000	302,439	0.067%
Wynn Macau	5.63	8/26/28	500,000	476,719	0.105%
XCEL Energy			573	35,813	0.008%
Xometry			884	50,980	0.011%
XP			4,340	174,338	0.038%
Xplornet Communications	4.5	9/30/28	165,000	164,175	0.036%
Xplornet Communications	7.5	9/30/29	110,000	108,900	0.024%
Yanlord Land HK	5.13	5/20/26	200,000	197,078	0.043%
Yuzhou Group Holdings	6	10/25/23	800,000	627,361	0.138%
Zai Lab, ADR			227	23,924	0.005%
Zalando			679	61,926	0.014%
Zhongsheng Group Holdings			9,000	72,146	0.016%
ZH Trust 2021-2	2.35	10/17/27	805,000	804,999	0.177%
ZH Trust 2021-2	3.51	10/17/27	390,000	389,999	0.086%
Zoom Video Communications			4,227	1,105,361	0.243%
Zurich Insurance Group			159	65,018	0.014%
Miscellaneous Securities ‡				331,148	
Total Investments in Securities				450,167,441	

‡ 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
MORGAN STANLEY & COMPANY LLC	RUB	37,045,000	USD	(498,795)	10/08/2021	9,541	0.002%
HSBC SECURITIES INC	INR	37,435,000	USD	(502,618)	10/08/2021	1,167	0.000%
HSBC SECURITIES INC	GBP	360,000	USD	(499,248)	11/19/2021	(14,169)	-0.003%
BANK OF AMERICA	EUR	425,000	USD	(500,692)	11/19/2021	(7,917)	-0.002%
Barclays Bank PLC - Wholesale (SING)	TRY	3,295,595	USD	(365,240)	01/14/2022	(14,747)	-0.003%
Barclays Bank PLC - Wholesale (SING)	USD	416,752	CNH	(2,714,100)	01/21/2022	(418)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,396,423	IDR	(20,195,070,000)	10/08/2021	(13,116)	-0.003%
Barclays Bank PLC - Wholesale (SING)	CNH	2,714,100	USD	(419,847)	10/15/2021	570	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	226,737	TRY	(1,964,000)	10/15/2021	7,613	0.002%
Barclays Bank PLC - Wholesale (SING)	TRY	83,000,000	USD	(9,252,247)	10/27/2021	(49,353)	-0.011%
Barclays Bank PLC - Wholesale (SING)	USD	12,272,894	KRW	(14,558,106,686)	10/29/2021	(13,873)	-0.003%
Barclays Bank PLC - Wholesale (SING)	USD	1,333,214	MXN	(27,617,684)	10/29/2021	951	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,937,947	ZAR	(29,591,620)	10/29/2021	(19,520)	-0.004%
BNP PARIBAS SECURITIES CORP	USD	824,229	KRW	(977,279,700)	01/21/2022	229	0.000%
BNP PARIBAS SECURITIES CORP	KRW	977,279,700	USD	(825,273)	10/08/2021	(33)	0.000%
BNP PARIBAS SECURITIES CORP	USD	493,267	RUB	(37,045,000)	10/08/2021	(15,069)	-0.003%
BNP PARIBAS SECURITIES CORP	RON	4,575,000	USD	(1,098,458)	10/15/2021	(28,456)	-0.006%
BNP PARIBAS SECURITIES CORP	USD	1,211,515	RON	(5,085,271)	10/15/2021	22,171	0.005%
BNP PARIBAS SECURITIES CORP	USD	783,346	ZAR	(11,987,000)	10/15/2021	(11,072)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	275,297	AUD	(375,000)	10/22/2021	4,165	0.001%
BNP PARIBAS SECURITIES CORP	USD	150,936	AUD	(205,600)	10/22/2021	2,283	0.001%
BNP PARIBAS SECURITIES CORP	RUB	411,695,629	USD	(5,616,776)	10/29/2021	15,557	0.003%
BNP PARIBAS SECURITIES CORP	USD	1,094,881	RSD	(109,504,000)	11/12/2021	16,545	0.004%
BNP PARIBAS SECURITIES CORP	EUR	465,650	USD	(549,423)	11/19/2021	(9,515)	-0.002%
BNP PARIBAS SECURITIES CORP	GBP	94,273	USD	(129,509)	11/19/2021	(2,482)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	496,903	GBP	(365,000)	11/19/2021	5,087	0.001%
BNP PARIBAS SECURITIES CORP	USD	910,077	GBP	(675,488)	11/19/2021	(104)	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,299,560	GBP	(966,922)	11/19/2021	(3,312)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	952,416	BRL	(5,098,033)	12/02/2021	26,190	0.006%
BNP PARIBAS SECURITIES CORP	USD	337,780	CLP	(263,002,473)	12/10/2021	15,525	0.003%
BNP PARIBAS SECURITIES CORP	USD	342,291	CLP	(264,317,486)	12/10/2021	18,424	0.004%
BNP PARIBAS SECURITIES CORP	USD	338,383	CLP	(264,317,487)	12/10/2021	14,516	0.003%
BNP PARIBAS SECURITIES CORP	USD	337,594	CLP	(260,372,448)	12/10/2021	18,560	0.004%
BNP PARIBAS SECURITIES CORP	USD	339,367	CLP	(263,002,473)	12/10/2021	17,111	0.004%
BANK OF AMERICA	USD	359,683	TRY	(3,295,595)	01/14/2022	9,190	0.002%
BANK OF AMERICA	USD	318,513	CNH	(2,075,142)	01/21/2022	(446)	0.000%
BANK OF AMERICA	CNH	2,075,142	USD	(320,832)	10/15/2021	609	0.000%
BANK OF AMERICA	USD	602,530	AUD	(822,400)	10/22/2021	7,920	0.002%
BANK OF AMERICA	USD	817,688	EUR	(695,000)	11/19/2021	11,856	0.003%
BANK OF AMERICA	USD	712,586	EUR	(605,322)	11/19/2021	10,733	0.002%
BANK OF AMERICA	USD	569,686	SEK	(4,952,648)	11/19/2021	3,753	0.001%

CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,006,551	MXN	(20,430,000)	10/15/2021	18,985	0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	MXN	62,818,000	USD	(3,111,462)	10/29/2021	(81,154)	-0.018%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	4,245,823	AUD	(5,854,152)	10/29/2021	13,038	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	683,142	CAD	(869,000)	10/29/2021	(2,919)	-0.001%
CITIBANK N A	USD	428,876	TRY	(3,820,000)	10/15/2021	2,677	0.001%
CITIBANK N A	USD	774,731	ILS	(2,496,190)	10/20/2021	371	0.000%
CITIBANK N A	USD	414,047	ILS	(1,330,201)	10/20/2021	1,396	0.000%
CITIBANK N A	USD	413,891	ILS	(1,330,201)	10/20/2021	1,240	0.000%
CITIBANK N A	USD	525,955	ILS	(1,707,000)	10/20/2021	(3,585)	-0.001%
CITIBANK N A	USD	746,641	AUD	(1,017,000)	10/22/2021	11,331	0.002%
CITIBANK N A	USD	275,149	AUD	(375,000)	10/22/2021	4,017	0.001%
CITIBANK N A	USD	273,140	CAD	(343,500)	10/22/2021	1,950	0.000%
CITIBANK N A	USD	4,551,104	JPY	(501,572,191)	10/22/2021	43,752	0.010%
CITIBANK N A	EGP	8,866,000	USD	(551,711)	11/15/2021	4,905	0.001%
CITIBANK N A	EUR	229,350	USD	(270,392)	11/19/2021	(4,468)	-0.001%
CITIBANK N A	GBP	156,000	USD	(213,931)	11/19/2021	(3,730)	-0.001%
CITIBANK N A	USD	3,017,035	EUR	(2,566,686)	11/19/2021	41,036	0.009%
CITIBANK N A	USD	658,656	EUR	(562,588)	11/19/2021	6,351	0.001%
CITIBANK N A	USD	859,758	GBP	(624,000)	11/19/2021	18,955	0.004%
CITIBANK N A	USD	353,692	BRL	(1,850,260)	12/02/2021	17,532	0.004%
Credit Suisse First Boston Inc (PAS)	TRY	1,127,000	USD	(126,565)	10/15/2021	(825)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	816,041	EUR	(695,000)	11/19/2021	10,209	0.002%
DEUTSCHE BANK	USD	3,342,537	SEK	(29,016,788)	10/29/2021	27,325	0.006%
DEUTSCHE BANK	RSD	109,504,000	USD	(1,101,902)	11/12/2021	(23,566)	-0.005%
DEUTSCHE BANK	USD	637,764	EUR	(540,936)	11/19/2021	10,565	0.002%
DEUTSCHE BANK	USD	347,672	MYR	(1,461,438)	12/10/2021	(19)	0.000%
DEUTSCHE BANK	USD	544,415	PHP	(27,316,000)	12/10/2021	14,335	0.003%
GOLDMAN SACHS & CO	USD	212,009	CNH	(1,382,405)	01/21/2022	(473)	0.000%
GOLDMAN SACHS & CO	USD	832,752	TWD	(23,033,500)	01/21/2022	(518)	0.000%
GOLDMAN SACHS & CO	RUB	40,682,000	USD	(550,630)	10/08/2021	7,613	0.002%
GOLDMAN SACHS & CO	TWD	23,033,500	USD	(827,204)	10/08/2021	180	0.000%
GOLDMAN SACHS & CO	USD	1,302,648	RUB	(97,103,700)	10/08/2021	(29,820)	-0.007%
GOLDMAN SACHS & CO	CNH	1,382,405	USD	(213,598)	10/15/2021	538	0.000%
GOLDMAN SACHS & CO	USD	1,383,380	MXN	(28,271,265)	10/15/2021	16,775	0.004%
GOLDMAN SACHS & CO	USD	1,131,683	ZAR	(16,983,841)	10/15/2021	6,108	0.001%
GOLDMAN SACHS & CO	USD	824,862	ILS	(2,648,000)	10/20/2021	3,408	0.001%
GOLDMAN SACHS & CO	USD	351,982	NZD	(501,144)	10/22/2021	6,059	0.001%
GOLDMAN SACHS & CO	USD	1,957,880	TWD	(54,200,000)	10/29/2021	7,004	0.002%
GOLDMAN SACHS & CO	USD	1,417,038	ZAR	(21,185,000)	10/29/2021	15,664	0.003%
GOLDMAN SACHS & CO	ZAR	29,591,620	USD	(1,979,347)	10/29/2021	(21,879)	-0.005%
GOLDMAN SACHS & CO	BRL	4,045,000	USD	(764,289)	12/02/2021	(29,382)	-0.006%
GOLDMAN SACHS & CO	USD	943,713	BRL	(5,098,033)	12/02/2021	17,487	0.004%
GOLDMAN SACHS & CO	USD	746,861	BRL	(4,045,000)	12/02/2021	11,954	0.003%
GOLDMAN SACHS & CO	USD	382,020	BRL	(2,053,625)	12/02/2021	8,911	0.002%
GOLDMAN SACHS & CO	USD	344,458	BRL	(1,813,329)	12/02/2021	15,007	0.003%
GOLDMAN SACHS & CO	USD	386,087	THB	(12,964,789)	12/09/2021	3,068	0.001%
HSBC SECURITIES INC	USD	1,373,993	KRW	(1,628,799,500)	01/21/2022	660	0.000%
HSBC SECURITIES INC	BRL	11,824,429	USD	(2,173,848)	10/04/2021	(3,861)	-0.001%
HSBC SECURITIES INC	USD	2,210,174	BRL	(11,824,429)	10/04/2021	40,187	0.009%
HSBC SECURITIES INC	IDR	7,926,217,000	USD	(549,592)	10/08/2021	3,628	0.001%
HSBC SECURITIES INC	KRW	1,628,799,500	USD	(1,375,791)	10/08/2021	(392)	0.000%
HSBC SECURITIES INC	USD	164,066	INR	(12,100,000)	10/08/2021	1,229	0.000%
HSBC SECURITIES INC	USD	552,117	KRW	(632,119,000)	10/08/2021	18,340	0.004%
HSBC SECURITIES INC	USD	1,665,534	TWD	(46,067,000)	10/08/2021	10,766	0.002%
HSBC SECURITIES INC	USD	1,092,426	MXN	(22,190,000)	10/15/2021	19,784	0.004%
HSBC SECURITIES INC	ZAR	11,950,000	USD	(825,088)	10/15/2021	(33,122)	-0.007%
HSBC SECURITIES INC	NOK	4,858,000	USD	(549,598)	10/22/2021	6,036	0.001%
HSBC SECURITIES INC	BRL	11,824,429	USD	(2,200,037)	11/03/2021	(40,164)	-0.009%
HSBC SECURITIES INC	CZK	29,578,000	USD	(1,374,404)	11/12/2021	(24,463)	-0.005%
HSBC SECURITIES INC	GBP	266,162	USD	(367,977)	11/19/2021	(9,339)	-0.002%
HSBC SECURITIES INC	GBP	1,187,000	USD	(1,641,063)	11/19/2021	(41,650)	-0.009%
MORGAN STANLEY & COMPANY LLC	BRL	11,824,429	USD	(2,249,059)	10/04/2021	(79,073)	-0.017%
MORGAN STANLEY & COMPANY LLC	USD	2,173,848	BRL	(11,824,429)	10/04/2021	3,861	0.001%
MORGAN STANLEY & COMPANY LLC	USD	275,827	CAD	(347,000)	10/22/2021	1,874	0.000%
MORGAN STANLEY & COMPANY LLC	USD	275,899	CAD	(347,000)	10/22/2021	1,946	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	229,350	USD	(270,330)	11/19/2021	(4,406)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	499,022	EUR	(425,000)	11/19/2021	6,246	0.001%
MORGAN STANLEY & COMPANY LLC	USD	167,782	EUR	(144,308)	11/19/2021	460	0.000%
MORGAN STANLEY & COMPANY LLC	USD	341,715	CLP	(269,339,882)	12/10/2021	11,694	0.003%
RBC DOMINION SECURITIES INC	AUD	2,795,000	USD	(2,063,822)	10/22/2021	(42,987)	-0.009%
RBC DOMINION SECURITIES INC	CAD	1,383,000	USD	(1,101,948)	10/22/2021	(10,082)	-0.002%
RBC DOMINION SECURITIES INC	USD	4,369,612	EUR	(3,732,000)	10/29/2021	44,300	0.010%

STATE STREET GLOBAL MARKETS LLC	USD	102,556	HUF	(30,742,453)	10/15/2021	3,524	0.001%
STATE STREET GLOBAL MARKETS LLC	ZAR	437,500	USD	(30,358)	10/15/2021	(1,364)	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	1,035,000	USD	(758,230)	10/22/2021	(9,906)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	751,906	JPY	(82,495,000)	10/22/2021	10,569	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	1,255,321	NZD	(1,792,000)	10/29/2021	18,412	0.004%
STATE STREET GLOBAL MARKETS LLC	EUR	465,650	USD	(550,534)	11/19/2021	(10,626)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	28,073	USD	(32,639)	11/19/2021	(89)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	434,687	EUR	(369,000)	11/19/2021	6,842	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	41,099	EUR	(35,444)	11/19/2021	2	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	962,070	EUR	(816,946)	11/19/2021	14,845	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	10,240,399	EUR	(8,682,394)	11/19/2021	173,412	0.038%
STATE STREET GLOBAL MARKETS LLC	USD	77,219	EUR	(66,093)	11/19/2021	586	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	74,193	EUR	(62,411)	11/19/2021	1,829	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	597	GBP	(435)	11/19/2021	11	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	486,165	GBP	(355,000)	11/19/2021	7,823	0.002%
STATE STREET GLOBAL MARKETS LLC	CLP	32,400,000	USD	(41,942)	12/10/2021	(2,242)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,259,568	CNH	(8,175,000)	10/15/2021	(6,748)	-0.001%
STANDARD CHARTERED SECURITIES	USD	1,190,978	INR	(88,117,008)	10/08/2021	5,135	0.001%
STANDARD CHARTERED SECURITIES	USD	2,228,534	KRW	(2,625,480,000)	10/08/2021	11,512	0.003%
STANDARD CHARTERED SECURITIES	USD	747,291	AUD	(1,035,000)	10/22/2021	(1,033)	0.000%
STANDARD CHARTERED SECURITIES	INR	1,532,984,880	USD	(20,721,276)	10/29/2021	(149,130)	-0.033%
UBS SECURITIES LLC	USD	307,197	CNH	(2,003,353)	01/21/2022	(728)	0.000%
UBS SECURITIES LLC	USD	761,596	RUB	(56,421,700)	01/21/2022	2,564	0.001%
UBS SECURITIES LLC	RUB	56,421,700	USD	(776,089)	10/08/2021	(1,864)	0.000%
UBS SECURITIES LLC	CNH	2,003,353	USD	(309,470)	10/15/2021	852	0.000%
UBS SECURITIES LLC	USD	201,799	HUF	(60,452,794)	10/15/2021	7,060	0.002%
UBS SECURITIES LLC	USD	809,401	ZAR	(12,302,000)	10/15/2021	(5,893)	-0.001%
UBS SECURITIES LLC	JPY	82,495,000	USD	(749,757)	10/22/2021	(8,420)	-0.002%
UBS SECURITIES LLC	USD	313,364	CAD	(392,857)	10/22/2021	3,207	0.001%
UBS SECURITIES LLC	USD	273,127	CAD	(343,500)	10/22/2021	1,937	0.000%
UBS SECURITIES LLC	USD	3,174,518	CHF	(2,943,000)	10/29/2021	14,412	0.003%
UBS SECURITIES LLC	GBP	288,000	USD	(387,777)	11/19/2021	286	0.000%
UBS SECURITIES LLC	USD	647,974	EUR	(546,505)	11/19/2021	14,318	0.003%

Total Forward Currency Exchange Contracts

186,636

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
Alcoa	30.00	1/21/2022	250	12,625	0.003%
AZN 01/21/2022 C 55 OTC	55.00	1/21/2022	165	108,075	0.024%
Bath & Body Works	55.00	11/19/2021	83	10,541	0.002%
CDX HY S36 PAY 101 10/20/2021	101.00	10/20/2021	1,650,000	531	0.000%
Cloudflare	55.00	11/19/2021	164	3,198	0.001%
FXO GBP PUT/USD CALL 1.347 12/30/2021	1.35	12/30/2021	2,050,000	29,561	0.007%
iShares iBoxx High Yield Corporate Bond ETF	86.00	10/15/2021	(3,205)	(64,100)	(0.014%)
SPDR S&P 500 ETF Trust	398.00	10/15/2021	82	10,619	0.002%
SPX 09/30/2021 C 4550 OTC	4,550.00	9/30/2021	21	53	0.000%
SPX 10/15/2021 C 4525	4,525.00	10/15/2021	(154)	(84,700)	(0.019%)
SPX 10/15/2021 P 4200 OTC	4,200.00	10/15/2021	13	51,870	0.011%
US 10YR FUT OPTN Nov21P 131	131.00	10/22/2021	(42)	(13,781)	(0.003%)
US 10YR FUT OPTN Nov21P 132	132.00	10/22/2021	82	64,063	0.014%
US BOND FUTR OPTN dec21P 157	157.00	11/26/2021	27	34,594	0.008%
US BOND FUTR OPTN Nov21C 164	164.00	10/22/2021	(53)	(8,281)	(0.002%)
US BOND FUTR OPTN Nov21P 159	159.00	10/22/2021	27	35,438	0.008%
US BOND FUTR OPTN Nov21P 164	164.00	10/22/2021	(53)	(261,688)	(0.058%)
USD IRS OPT 1Y/10Y 2 8/4/22 PAY	2.00	8/4/2022	5,500,000	79,637	0.018%
USD IRS OPT 1Y/5Y 1.3 8/4/22 PAY	1.30	8/4/2022	17,600,000	218,258	0.048%
VMware	155.00	1/21/2022	166	89,640	0.020%
VMware	165.00	1/21/2022	120	35,700	0.008%

Total Options

351,851

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ARCELORMITTAL CDS 12/20/2025	345,000	64,679	0.014%
CMBX BBB- CDSI S14 PRC 12/16/2072	(2,500,000)	85,715	0.019%
PG&E CORP CDS 06/20/2026	865,000	(108,686)	(0.024%)
SANOFI CDS 06/20/2026	(190,000)	(8,241)	(0.002%)
TRS IR 2Y 01/20/2022	1,000	(4,570)	(0.001%)
TRS D 2Y 01/20/2022	1,660	(4,200)	(0.001%)
TRS RMD 2Y 01/20/2022	983	(26,413)	(0.006%)
TRS SG/YZJSGD 2Y 01/19/2022	41,500	(5,196)	(0.001%)
TRS TSLA 2Y 01/20/2022	(1,167)	(22,932)	(0.005%)
TRS SG/CD 2Y 01/20/2022	172,700	(10,175)	(0.002%)
TRS AIRC 2Y 01/20/2022	7,151	(9,153)	(0.002%)
TRS INTU 2Y 01/20/2022	60	(1,956)	0.000%

TRS NL/WKL 2Y 01/19/2022	(1,689)	8,100	0.002%
TRS ATO 2Y 01/20/2022	200	(272)	0.000%
TRS T 2Y 01/20/2022	(745)	417	0.000%
TRS YSAC 2Y 01/20/2022	3,200	160	0.000%
HKD IRS 08/06/2026 REC FIX	11,000,000	(23,138)	(0.005%)
TRS CA/FM 2Y 01/19/2022	(17,733)	14,280	0.003%
TRS POOL 2Y 01/20/2022	(181)	7,736	0.002%
TRS APH 2Y 01/20/2022	4,653	(14,797)	(0.003%)
TRS AU/ALQ 2Y 01/19/2022	5,000	(434)	0.000%
TRS AMAT 2Y 01/20/2022	(2,113)	26,413	0.006%
TRS INTU 2Y 01/20/2022	40	(1,304)	0.000%
TRS GE 2Y 01/20/2022	175	152	0.000%
TRS WEC 2Y 01/20/2022	326	(1,245)	0.000%
TRS QCOM 2Y 01/20/2022	649	(6,010)	(0.001%)
TRS GB/BRBY 2Y 01/19/2022	5,254	2,478	0.001%
TRS JP/8801 2Y 01/19/2022	1,900	(504)	0.000%
TRS CLX 2Y 01/20/2022	(2,702)	4,528	0.001%
TRS CH/BAER 2Y 01/19/2022	4,743	(2,341)	(0.001%)
TRS AIG 2Y 01/20/2022	6,618	529	0.000%
TRS IDXX 2Y 01/20/2022	(267)	10,613	0.002%
TRS ES/ITX 2Y 01/19/2022	8,779	(1,940)	0.000%
TRS GB/SLA 2Y 01/19/2022	(13,133)	849	0.000%
TRS AU/FMG 2Y 01/19/2022	(20,593)	44,068	0.010%
TRS FISV 2Y 01/20/2022	570	80	0.000%
TRS JP/4503 2Y 01/19/2022	4,300	(676)	0.000%
TRS PAYO 2Y 01/20/2022	4,200	(6,090)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(1,000)	805	0.000%
TRS FISV 2Y 01/20/2022	415	58	0.000%
TRS OIH 2Y 01/20/2022	(200)	(446)	0.000%
TRS ZEN 2Y 01/20/2022	1,000	(5,620)	(0.001%)
TRS ZEN 2Y 01/20/2022	300	(1,686)	0.000%
TRS PSTH 2Y 01/20/2022	12,115	(121)	0.000%
TRS SE/ASSAB 2Y 01/19/2022	5,461	(7,049)	(0.002%)
TRS CH/KNIN 2Y 01/19/2022	(151)	5,914	0.001%
TRS JNPR 2Y 01/20/2022	(2,400)	1,272	0.000%
TRS LNT 2Y 01/20/2022	(21)	69	0.000%
TRS CH/KNIN 2Y 01/19/2022	(404)	15,823	0.003%
TRS GR/LAMDA 2Y 01/19/2022	2,128	(974)	0.000%
TRS FB 2Y 01/20/2022	400	(13,812)	(0.003%)
TRS JP/8136 2Y 01/19/2022	14,500	16,025	0.004%
TRS CA/SLF 2Y 01/19/2022	1,808	(257)	0.000%
TRS LNT 2Y 01/20/2022	(10)	33	0.000%
TRS PKX 2Y 01/20/2022	(300)	2,772	0.001%
TRS VIAC 2Y 01/20/2022	(1,600)	1,376	0.000%
TRS WDAY 2Y 01/20/2022	118	(2,355)	(0.001%)
TRS IEX 2Y 01/20/2022	(2,351)	28,635	0.006%
TRS EQR 2Y 01/20/2022	4,053	(4,296)	(0.001%)
TRS DCI 2Y 01/20/2022	(1,800)	5,634	0.001%
TRS FCX 2Y 01/20/2022	(13,382)	56,338	0.012%
TRS CH/TECN 2Y 01/19/2022	(87)	5,041	0.001%
TRS RACE 2Y 01/20/2022	540	(6,674)	(0.001%)
TRS XOP 2Y 01/20/2022	(900)	(6,111)	(0.001%)
TRS NSC 2Y 01/20/2022	688	(6,447)	(0.001%)
TRS RMD 2Y 01/20/2022	2,065	(55,487)	(0.012%)
TRS TFC 2Y 01/20/2022	(12,148)	(37,294)	(0.008%)
TRS AU/NCM 2Y 01/19/2022	(3,360)	3,619	0.001%
TRS LNT 2Y 01/20/2022	(330)	1,086	0.000%
TRS LNT 2Y 01/20/2022	(2,481)	8,162	0.002%
TRS CH/SOON 2Y 01/19/2022	(371)	6,967	0.002%
TRS FR/AIR 2Y 01/19/2022	542	1,720	0.000%
TRS TSLA 2Y 01/20/2022	(301)	(5,915)	(0.001%)
TRS KSU 2Y 01/20/2022	1,766	(19,143)	(0.004%)
TRS HK/2669 2Y 01/19/2022	285,000	3,053	0.001%
TRS ELF 2Y 01/20/2022	700	(854)	0.000%
PERU CDS 06/20/2026	360,000	536	0.000%
TRS JP/3038 2Y 01/19/2022	(39,200)	(1,707)	0.000%
TRS MLM 2Y 01/20/2022	17	(333)	0.000%
TRS OTIS 2Y 01/20/2022	1,887	(15,228)	(0.003%)
TRS AMAT 2Y 01/20/2022	(200)	2,500	0.001%
TRS ES 2Y 01/20/2022	56	(199)	0.000%
TRS STXB 2Y 01/20/2022	3,610	3,032	0.001%
TRS FUN 2Y 01/20/2022	1,800	3,762	0.001%
TRS CH/CFR 2Y 01/19/2022	1,181	(2,129)	0.000%
TRS TGT 2Y 01/20/2022	(627)	9,637	0.002%
TRS BKI 2Y 01/20/2022	400	(980)	0.000%
TRS PYCR 2Y 01/20/2022	2,400	5,016	0.001%
TRS TGT 2Y 01/20/2022	(1,802)	27,697	0.006%
TRS BAP 2Y 01/20/2022	1,256	6,569	0.001%
TRS DE/ZAL 2Y 01/19/2022	9,380	(162,111)	(0.036%)
TRS NL/WKL 2Y 01/19/2022	(1,475)	7,073	0.002%
TRS JP/2587 2Y 01/19/2022	9,200	(9,506)	(0.002%)
PRUDENTIAL FINANCIAL CDS 06/20/2026	(220,000)	(5,152)	(0.001%)
TRS CLF 2Y 01/20/2022	(5,000)	1,633	0.000%
TRS CA/NA 2Y 01/19/2022	7,889	(4,921)	(0.001%)
TRS AEE 2Y 01/20/2022	400	(1,736)	0.000%
TRS OUT 2Y 01/20/2022	10,528	20,530	0.005%
TRS ELF 2Y 01/20/2022	700	(854)	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(28)	7,196	0.002%
TRS SHOP 2Y 01/20/2022	40	(4,567)	(0.001%)
TRS GB/ASC 2Y 01/19/2022	438	(2,054)	0.000%
TRS JP/4443 2Y 01/19/2022	3,700	(35,905)	(0.008%)
TRS UNH 2Y 01/20/2022	1,537	(41,161)	(0.009%)
TRS NICE 2Y 01/20/2022	70	(547)	0.000%
TRS ZEN 2Y 01/20/2022	300	(1,686)	0.000%
TRS EXPD 2Y 01/20/2022	(140)	1,282	0.000%
TRS VMC 2Y 01/20/2022	341	(1,985)	0.000%
TRS MTD 2Y 01/20/2022	(255)	46,866	0.010%
TRS HK/6823 2Y 01/19/2022	295,000	(3,032)	(0.001%)
TRS FI/NESTE 2Y 01/19/2022	(2,742)	13,944	0.003%
TRS DGX 2Y 01/20/2022	(1,545)	16,192	0.004%

TRS RAPT 2Y 01/20/2022	1,256	(8,051)	(0.002%)
TRS ANET 2Y 01/20/2022	(661)	10,074	0.002%
TRS GB/GNC 2Y 10/12/2021	113,624	9,798	0.002%
TRS HLXA 2Y 01/20/2022	400	8	0.000%
TRS STX 2Y 01/20/2022	(200)	366	0.000%
TRS FB 2Y 01/20/2022	67	(2,314)	(0.001%)
TRS IR 2Y 01/20/2022	4,915	(22,462)	(0.005%)
TRS MU 2Y 01/20/2022	(500)	1,420	0.000%
TRS JP/8306 2Y 01/19/2022	(63,600)	(10,515)	(0.002%)
TRS MSFT 2Y 01/20/2022	1,187	(27,182)	(0.006%)
TRS EOG 2Y 01/20/2022	691	3,427	0.001%
TRS FLT 2Y 01/20/2022	200	288	0.000%
TRS SIBN 2Y 01/20/2022	700	(868)	0.000%
TRS BRK/B 2Y 01/20/2022	(1,096)	5,743	0.001%
TRS ASND 2Y 01/20/2022	400	828	0.000%
TRS SG/YZJSGD 2Y 01/19/2022	294,500	(36,872)	(0.008%)
TRS GB/ASC 2Y 10/12/2021	3,096	(14,517)	(0.003%)
TRS LBRDK 2Y 01/20/2022	1,425	(6,797)	(0.001%)
TRS BR/MGLU3 2Y 01/20/2022	12,700	(6,885)	(0.002%)
TRS AU/NCM 2Y 01/19/2022	(14,894)	16,044	0.004%
TRS NICE 2Y 01/20/2022	1,100	(8,602)	(0.002%)
TRS IT/STLA 2Y 01/19/2022	9,970	(9,447)	(0.002%)
TRS ES 2Y 01/20/2022	200	(710)	0.000%
TRS ALLE 2Y 01/20/2022	(810)	7,314	0.002%
TRS CSTM 2Y 01/20/2022	944	(1,964)	0.000%
TRS FLT 2Y 01/20/2022	200	288	0.000%
TRS DE/ZAL 2Y 01/19/2022	1,286	(22,225)	(0.005%)
TRS UPS 2Y 01/20/2022	425	(4,781)	(0.001%)
TRS CH/AERO 2Y 01/19/2022	545	(1,053)	0.000%
TRS WERN 2Y 01/20/2022	(500)	1,685	0.000%
TRS ES 2Y 01/20/2022	1,668	(5,921)	(0.001%)
TRS ES/BBVA 2Y 01/19/2022	15,584	2,076	0.000%
TRS MA 2Y 01/20/2022	51	149	0.000%
TRS W 2Y 01/20/2022	80	(1,671)	0.000%
TRS DE/AFX 2Y 01/19/2022	(299)	10,719	0.002%
TRS PAYO 2Y 01/20/2022	50	(73)	0.000%
TRS NO/YAR 2Y 01/19/2022	(4,121)	(11,691)	(0.003%)
TRS EQR 2Y 01/20/2022	400	(424)	0.000%
TRS JP/7518 2Y 01/19/2022	9,800	(17,880)	(0.004%)
TRS ES/REE 2Y 01/19/2022	(16,011)	(1,467)	0.000%
TRS VRTX 2Y 01/20/2022	(4,000)	29,880	0.007%
TRS AU/CBA 2Y 01/19/2022	(1,424)	(1,452)	0.000%
TRS LNT 2Y 01/20/2022	(109)	359	0.000%
TRS AKICW 2Y 01/20/2022	2,772	(160)	0.000%
TRS MAR 2Y 01/20/2022	1,301	4,436	0.001%
TRS ASND 2Y 01/20/2022	1,036	2,145	0.000%
TRS XYL 2Y 01/20/2022	(85)	893	0.000%
TRS DK/GMAB 2Y 01/19/2022	595	9,917	0.002%
TRS CH/AERO 2Y 01/19/2022	10,773	8,092	0.002%
TRS AU/RHC 2Y 01/19/2022	78	83	0.000%
TRS GB/INF 2Y 01/19/2022	11,836	5,582	0.001%
TRS X 2Y 01/20/2022	(2,000)	3,025	0.001%
TRS GB/SMIN 2Y 01/19/2022	15,854	9,399	0.002%
TRS CP 2Y 01/20/2022	(2,656)	9,933	0.002%
TRS BXS 2Y 01/20/2022	(8,957)	(8,957)	(0.002%)
TRS KMB 2Y 01/20/2022	2,377	(10,887)	(0.002%)
TRS WCN 2Y 01/20/2022	7,102	(35,794)	(0.008%)
TRS PAYO 2Y 01/20/2022	1,400	(2,030)	0.000%
TRS GB/SLA 2Y 01/19/2022	(14,968)	867	0.000%
TRS CH/TECN 2Y 01/19/2022	(220)	12,747	0.003%
TRS DE/KGX 2Y 01/19/2022	1,483	(12,918)	(0.003%)
TRS TXN 2Y 01/20/2022	2,590	(13,701)	(0.003%)
TRS CAT 2Y 01/20/2022	(2,710)	37,290	0.008%
TRS BMY 2Y 01/20/2022	(16,350)	46,271	0.010%
TRS SOYB 2Y 01/20/2022	(1,000)	530	0.000%
TRS BPOP 2Y 01/20/2022	1,828	6,892	0.002%
TRS BURL 2Y 01/20/2022	435	(1,749)	0.000%
TRS WFC 2Y 01/20/2022	31,745	(7,301)	(0.002%)
TRS SRRK 2Y 01/20/2022	6,452	(45,293)	(0.010%)
TRS SEE 2Y 01/20/2022	2,929	(10,193)	(0.002%)
TRS EEFT 2Y 01/20/2022	800	(1,024)	0.000%
TRS UDR 2Y 01/20/2022	(959)	643	0.000%
TRS WEC 2Y 01/20/2022	2,043	(7,804)	(0.002%)
TRS GB/AZN 2Y 01/19/2022	6	67	0.000%
TRS SBAC 2Y 01/20/2022	(365)	9,085	0.002%
TRS TMUS 2Y 01/20/2022	1,093	754	0.000%
TRS GB/LSEG 2Y 01/19/2022	205	(1,624)	0.000%
TRS ISRG 2Y 01/20/2022	410	(21,062)	(0.005%)
TRS JP/6098 2Y 01/19/2022	3,600	(4,334)	(0.001%)
TRS STX 2Y 01/20/2022	(200)	366	0.000%
TRS RSG 2Y 01/20/2022	2,618	(13,666)	(0.003%)
TRS CA/FM 2Y 01/19/2022	(6,900)	5,557	0.001%
TRS EOG 2Y 01/20/2022	3,975	19,716	0.004%
TRS SEE 2Y 01/20/2022	2,601	(9,051)	(0.002%)
TRS OUT 2Y 01/20/2022	3,500	6,825	0.002%
TRS IBM 2Y 01/20/2022	(200)	(346)	0.000%
TRS CH/SOON 2Y 01/19/2022	(454)	8,525	0.002%
TRS GB/LSEG 2Y 10/12/2021	3,127	(31,516)	(0.007%)
TRS DHR 2Y 01/20/2022	629	(13,096)	(0.003%)
TRS X 2Y 01/20/2022	(5,300)	19,610	0.004%
TRS EXPD 2Y 01/20/2022	(200)	1,832	0.000%
TRS CAT 2Y 01/20/2022	(1,916)	26,364	0.006%
TRS CTVA 2Y 01/20/2022	(1,468)	1,307	0.000%
TRS WELL 2Y 01/20/2022	313	(1,402)	0.000%
TRS SOYB 2Y 01/20/2022	(1,200)	636	0.000%
TRS PSTH 2Y 01/20/2022	3,750	(38)	0.000%
TRS OIH 2Y 01/20/2022	(400)	(892)	0.000%
TRS GB/COPA 2Y 01/20/2022	(2,849)	3,333	0.001%
TRS EW 2Y 01/20/2022	(3,372)	26,335	0.006%
TRS JP/4568 2Y 01/19/2022	18,400	17,277	0.004%

TRS GB/SGRO 2Y 01/19/2022	1,235	(1,040)	0.000%
TRS ES/BBVA 2Y 01/19/2022	26,318	3,506	0.001%
TRS STXB 2Y 01/20/2022	380	319	0.000%
TRS LRCX 2Y 01/20/2022	(159)	6,734	0.001%
USD ZCIS 9/28/31 REC CPI	680,000	4,831	0.001%
TRS LNT 2Y 01/20/2022	(20)	66	0.000%
TRS JP/5108 2Y 01/19/2022	12,500	(3,594)	(0.001%)
TRS XOP 2Y 01/20/2022	(200)	(1,358)	0.000%
TRS PFE 2Y 01/20/2022	(5,772)	10,159	0.002%
TRS EEFT 2Y 01/20/2022	1,618	(2,071)	0.000%
TRS ZEN 2Y 01/20/2022	140	(787)	0.000%
TRS DE/HNR1 2Y 01/19/2022	(1,015)	7,231	0.002%
TRS ES/AMS 2Y 01/19/2022	1,670	13,909	0.003%
TRS SNRH 2Y 01/20/2022	8,317	333	0.000%
TRS JP/6465 2Y 01/19/2022	1,400	(8,302)	(0.002%)
TRS OIH 2Y 01/20/2022	(1,687)	(3,762)	(0.001%)
TRS CTAS 2Y 01/20/2022	964	(17,448)	(0.004%)
TRS TCEHY 2Y 01/20/2022	3,200	4,960	0.001%
FI TRS PAY PG&E 5.00 28 12/20/2021	(435,000)	(12,506)	(0.003%)
TRS ZTS 2Y 01/20/2022	244	(2,396)	(0.001%)
TRS SRRK 2Y 01/20/2022	1,400	(9,828)	(0.002%)
USD ZCIS 9/30/31 REC CPI	207,000	(229)	0.000%
TRS JP/4091 2Y 01/19/2022	6,900	(9,176)	(0.002%)
TRS LULU 2Y 01/20/2022	408	(5,814)	(0.001%)
TRS VZ 2Y 01/20/2022	(930)	521	0.000%
TRS GB/DLN 2Y 01/19/2022	586	(2,108)	0.000%
TRS ANSS 2Y 01/20/2022	(763)	24,645	0.005%
TRS LNFA 2Y 01/20/2022	6,500	260	0.000%
TRS CH/AERO 2Y 01/19/2022	1,056	(2,040)	0.000%
TRS QCOM 2Y 01/20/2022	614	(5,686)	(0.001%)
TRS AIZ 2Y 01/20/2022	3,403	(20,962)	(0.005%)
TRS CH/KNIN 2Y 01/19/2022	(289)	11,319	0.002%
TRS JP/4523 2Y 01/19/2022	2,600	(17,685)	(0.004%)
TRS ADI 2Y 01/20/2022	(3,103)	20,480	0.005%
TRS SE/ALFA 2Y 01/19/2022	3,587	(6,720)	(0.001%)
TRS VIAC 2Y 01/20/2022	(3,400)	2,924	0.001%
TRS DEI 2Y 01/20/2022	9,355	(10,384)	(0.002%)
TRS ISRG 2Y 01/20/2022	380	(14,797)	(0.003%)
TRS AU/ALQ 2Y 01/19/2022	10,000	(578)	0.000%
TRS ABMD 2Y 01/20/2022	(946)	28,058	0.006%
TRS IT/TEN 2Y 01/19/2022	12,694	4,617	0.001%
TRS WEC 2Y 01/20/2022	107	(409)	0.000%
TRS CCEP 2Y 01/20/2022	(5,603)	22,804	0.005%
TRS MA 2Y 01/20/2022	797	2,335	0.001%
TRS BLK 2Y 01/20/2022	(1,208)	103,501	0.023%
TRS TCEHY 2Y 01/20/2022	700	1,085	0.000%
TRS HIG 2Y 01/20/2022	966	(164)	0.000%
TRS BMY 2Y 01/20/2022	(1,100)	3,113	0.001%
PLN IRS 09/21/2031 PAY FIX	(163,000)	522	0.000%
TRS CSX 2Y 01/20/2022	369	(410)	0.000%
TRS GB/BPT 2Y 10/12/2021	21,408	1,154	0.000%
TRS ON 2Y 01/20/2022	(5,600)	19,264	0.004%
TRS XLRN 2Y 01/20/2022	(1,140)	5,342	0.001%
TRS CPT 2Y 01/20/2022	300	(1,092)	0.000%
TRS GBIO 2Y 01/20/2022	3,007	(4,601)	(0.001%)
TRS CEF 2Y 01/20/2022	2,000	(1,220)	0.000%
TRS IT/RACE 2Y 01/19/2022	422	(3,055)	(0.001%)
TRS MX/AXTELCPO 2Y 01/19/2022	(4,100)	213	0.000%
TRS TRQ 2Y 01/20/2022	(1,500)	1,350	0.000%
TRS IBM 2Y 01/20/2022	(416)	(720)	0.000%
TRS WDAY 2Y 01/20/2022	3	(60)	0.000%
TRS MAR 2Y 01/20/2022	92	314	0.000%
TRS JP/4502 2Y 01/19/2022	(40,100)	41,795	0.009%
TRS CA/FNV 2Y 01/19/2022	(722)	9,445	0.002%
TRS DK/VWS 2Y 01/19/2022	(2,290)	(1,819)	0.000%
TRS MT 2Y 01/20/2022	(5,800)	24,476	0.005%
TRS JP/6861 2Y 01/19/2022	1,200	(65,340)	(0.014%)
TRS HK/1999 2Y 01/19/2022	(43,600)	17,698	0.004%
TRS JP/6273 2Y 01/19/2022	(300)	19,624	0.004%
TRS GB/WTB 2Y 01/19/2022	777	681	0.000%
TRS GE 2Y 01/20/2022	580	505	0.000%
TRS CA/DOO 2Y 01/19/2022	3,345	(19,918)	(0.004%)
TRS AT/BG 2Y 01/19/2022	6,621	36,046	0.008%
TRS DE/ALV 2Y 01/19/2022	(2,962)	5,970	0.001%
TRS SRRK 2Y 01/20/2022	700	(4,914)	(0.001%)
TRS FR/BNP 2Y 01/19/2022	(8,869)	(18,595)	(0.004%)
TRS CADE 2Y 01/20/2022	2,000	1,580	0.000%
TRS CA/CNQ 2Y 01/19/2022	(5,904)	(8,390)	(0.002%)
TRS BRK/B 2Y 01/20/2022	(7,096)	37,183	0.008%
TRS IT/ISP 2Y 01/19/2022	(25,448)	(2,255)	0.000%
TRS MLM 2Y 01/20/2022	53	(1,039)	0.000%
TRS GB/SLA 2Y 01/19/2022	(58,505)	3,784	0.001%
TRS FR/CAP 2Y 01/19/2022	9,336	(104,359)	(0.023%)
TRS MAA 2Y 01/20/2022	(331)	1,456	0.000%
TRS MT 2Y 01/20/2022	(700)	2,954	0.001%
TRS IPG 2Y 01/20/2022	(3,100)	3,069	0.001%
TRS LNT 2Y 01/20/2022	(50)	165	0.000%
TRS DK/COLOB 2Y 01/19/2022	436	(5,908)	(0.001%)
TRS TXN 2Y 01/20/2022	2,538	(13,426)	(0.003%)
TRS GB/DLN 2Y 01/19/2022	1,124	(2,257)	0.000%
TRS CH/STMN 2Y 01/19/2022	(275)	28,475	0.006%
TRS FR/IV 2Y 01/19/2022	20,492	40,018	0.009%
TRS JNPR 2Y 01/20/2022	(9,749)	5,167	0.001%
TRS HK/1876 2Y 01/19/2022	4,774	(22)	0.000%
TRS FR/SAN 2Y 01/19/2022	2,301	(4,558)	(0.001%)
TRS STXB 2Y 01/20/2022	1,520	1,277	0.000%
TRS CH/FHZN 2Y 01/19/2022	1,270	20,850	0.005%
TRS AEE 2Y 01/20/2022	2,624	(11,388)	(0.003%)
TRS FUN 2Y 01/20/2022	900	1,881	0.000%
TRS IT/ATL 2Y 01/19/2022	9,210	5,814	0.001%

TRS WFC 2Y 01/20/2022	3,581	(824)	0.000%
TRS GB/SSPG 2Y 01/19/2022	1,974	713	0.000%
TRS TER 2Y 01/20/2022	(1,242)	16,221	0.004%
TRS SIBN 2Y 01/20/2022	1,400	(1,736)	0.000%
TRS CH/GIVN 2Y 01/19/2022	(47)	13,213	0.003%
TRS OIH 2Y 01/20/2022	(100)	(223)	0.000%
TRS JPM 2Y 01/20/2022	(4,328)	(23,934)	(0.005%)
TRS CRM 2Y 01/20/2022	1,397	21,039	0.005%
TRS FISV 2Y 01/20/2022	5,687	796	0.000%
TRS MU 2Y 01/20/2022	(500)	1,420	0.000%
TRS INTC 2Y 01/20/2022	(7,453)	13,714	0.003%
TRS GB/IHG 2Y 01/19/2022	5,590	19,734	0.004%
TRS SOYB 2Y 01/20/2022	(20,166)	10,688	0.002%
TRS CORN 2Y 01/20/2022	(21,934)	(4,167)	(0.001%)
TRS CTAQ 2Y 01/20/2022	6,500	130	0.000%
TRS T 2Y 01/20/2022	(3,400)	1,904	0.000%
TRS LLY 2Y 01/20/2022	329	(882)	0.000%
TRS JNJ 2Y 01/20/2022	(769)	3,014	0.001%
TRS CPT 2Y 01/20/2022	600	(2,184)	0.000%
TRS TXN 2Y 01/20/2022	384	(2,031)	0.000%
TRS AU/CBA 2Y 01/19/2022	(2,909)	(2,965)	(0.001%)
USD ZCIS 6/25/26 PAY CPI	(9,500,000)	(241,177)	(0.053%)
TRS NL/AD 2Y 01/19/2022	(4,279)	(1,214)	0.000%
TRS NFLX 2Y 01/20/2022	40	1,099	0.000%
TRS GB/HLMA 2Y 01/19/2022	(7,760)	18,298	0.004%
TRS VZ 2Y 01/20/2022	(1,471)	824	0.000%
TRS DE/IFX 2Y 01/19/2022	1,907	(4,915)	(0.001%)
TRS MU 2Y 01/20/2022	(300)	852	0.000%
TRS POOL 2Y 01/20/2022	(589)	25,174	0.006%
TRS TUP 2Y 01/20/2022	(800)	384	0.000%
TRS BR/RDOR3 2Y 01/20/2022	20,600	(17,361)	(0.004%)
TRS VLO 2Y 01/20/2022	(526)	(2,136)	0.000%
TRS FCX 2Y 01/20/2022	(700)	2,947	0.001%
TRS SRRK 2Y 01/20/2022	178	(1,250)	0.000%
TRS DIS 2Y 01/20/2022	114	(1,737)	0.000%
TRS GB/BPT 2Y 10/12/2021	16,708	901	0.000%
TRS UDR 2Y 01/20/2022	(1,129)	756	0.000%
TRS KKR 2Y 01/20/2022	3,802	(14,219)	(0.003%)
TRS GB/HSBA 2Y 01/19/2022	(24,348)	(3,117)	(0.001%)
TRS AIRC 2Y 01/20/2022	4,038	(5,169)	(0.001%)
TRS PSTH 2Y 01/20/2022	3,750	(38)	0.000%
TRS FCX 2Y 01/20/2022	(2,114)	8,900	0.002%
TRS FR/DIM 2Y 01/19/2022	(551)	29,679	0.007%
TRS T 2Y 01/20/2022	(1,400)	784	0.000%
TRS STXB 2Y 01/20/2022	1,000	840	0.000%
TRS NEE 2Y 01/20/2022	2,500	(19,800)	(0.004%)
TRS ABC 2Y 01/20/2022	(511)	3,245	0.001%
TRS OPRT 2Y 01/20/2022	5,752	4,832	0.001%
TRS EOG 2Y 01/20/2022	646	3,204	0.001%
TRS FB 2Y 01/20/2022	400	(13,812)	(0.003%)
TRS JP/4503 2Y 01/19/2022	39,700	(6,242)	(0.001%)
TRS HD 2Y 01/20/2022	765	(3,909)	(0.001%)
TRS ATO 2Y 01/20/2022	(3,642)	4,953	0.001%
TRS ABTX 2Y 01/20/2022	500	1,590	0.000%
TRS GBIO 2Y 01/20/2022	800	(1,224)	0.000%
TRS GR/LAMDA 2Y 01/19/2022	2,169	(992)	0.000%
TRS SG/CD 2Y 01/19/2022	237,000	(13,964)	(0.003%)
TRS CFG 2Y 01/20/2022	762	2,469	0.001%
TRS CADE 2Y 01/20/2022	1,383	1,093	0.000%
TRS MAR 2Y 01/20/2022	900	3,069	0.001%
TRS GB/TRN 2Y 01/19/2022	4,204	(680)	0.000%
TRS FRC 2Y 01/20/2022	(2,338)	17,979	0.004%
TRS TMUS 2Y 01/20/2022	1,258	868	0.000%
TRS BA 2Y 01/20/2022	(600)	(3,432)	(0.001%)
TRS WDAY 2Y 01/20/2022	31	(619)	0.000%
TRS JP/3382 2Y 01/19/2022	3,000	(1,968)	0.000%
TRS CH/GEBN 2Y 01/19/2022	(203)	15,465	0.003%
TRS VII 2Y 01/20/2022	7,292	(219)	0.000%
TRS ATO 2Y 01/20/2022	250	(340)	0.000%
TRS PKX 2Y 01/20/2022	(1,400)	12,936	0.003%
TRS BR/MGLU3 2Y 01/20/2022	10,200	(5,530)	(0.001%)
TRS FI/STERV 2Y 01/19/2022	61	(104)	0.000%
TRS JPM 2Y 01/20/2022	(5,432)	(30,039)	(0.007%)
TRS DRE 2Y 01/20/2022	(3,074)	8,454	0.002%
TRS AMCX 2Y 01/20/2022	(3,200)	2,656	0.001%
TRS FLT 2Y 01/20/2022	200	288	0.000%
TRS IT/BMED 2Y 01/19/2022	91,653	46,501	0.010%
TRS BLK 2Y 01/20/2022	(442)	37,871	0.008%
TRS BXS 2Y 01/20/2022	(2,532)	(2,532)	(0.001%)
TRS PMVC 2Y 01/20/2022	8,317	416	0.000%
TRS LUV 2Y 01/20/2022	3,700	10,989	0.002%
TRS IT 2Y 01/20/2022	(451)	5,904	0.001%
TRS CN/696 2Y 01/19/2022	148,000	11,787	0.003%
TRS CFG 2Y 01/20/2022	1,552	5,028	0.001%
TRS FNV 2Y 01/20/2022	200	(2,716)	(0.001%)
TRS XOP 2Y 01/20/2022	(2,000)	(13,580)	(0.003%)
TRS JP/4091 2Y 01/19/2022	11,800	(27,235)	(0.006%)
TRS PNC 2Y 01/20/2022	85	464	0.000%
TRS X 2Y 01/20/2022	(3,700)	13,690	0.003%
TRS XOM 2Y 01/20/2022	(1,011)	(2,426)	(0.001%)
TRS JP/8035 2Y 01/19/2022	700	(42,769)	(0.009%)
TRS FRC 2Y 01/20/2022	(658)	5,060	0.001%
TRS BURL 2Y 01/20/2022	518	(2,082)	0.000%
TRS CRM 2Y 01/20/2022	474	7,138	0.002%
TRS AEE 2Y 01/20/2022	123	(534)	0.000%
TRS PAYO 2Y 01/20/2022	60	(87)	0.000%
TRS ES/AMS 2Y 01/19/2022	600	4,997	0.001%
TRS SIBN 2Y 01/20/2022	3,789	(4,698)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(1,000)	805	0.000%
TRS AT/BG 2Y 01/19/2022	8,382	45,634	0.010%

TRS AU/NCM 2Y 01/19/2022	(7,812)	8,415	0.002%
TRS ON 2Y 01/20/2022	(1,000)	2,365	0.001%
TRS JP/6954 2Y 01/19/2022	(1,300)	5,267	0.001%
TRS DE/AFX 2Y 01/19/2022	(1,084)	38,862	0.009%
TRS PAYO 2Y 01/20/2022	24	(35)	0.000%
TRS SOYB 2Y 01/20/2022	(1,100)	583	0.000%
TRS MSFT 2Y 01/20/2022	956	(21,892)	(0.005%)
TRS XOP 2Y 01/20/2022	(200)	(1,358)	0.000%
TRS DOW 2Y 01/20/2022	(5,482)	14,472	0.003%
TRS AIRC 2Y 01/20/2022	1,551	(1,985)	0.000%
TRS MSFT 2Y 01/20/2022	504	(11,542)	(0.003%)
TRS CAWDO 2Y 01/19/2022	12,000	(15,253)	(0.003%)
TRS GB/BRBY 2Y 01/19/2022	8,575	(10,630)	(0.002%)
TRS CA/RV 2Y 01/19/2022	(4,486)	12,502	0.003%
TRS INTC 2Y 01/20/2022	(5,419)	9,971	0.002%
TRS CA/FM 2Y 01/19/2022	(735)	592	0.000%
TRS MX/AXTELCPO 2Y 01/19/2022	(73,600)	3,815	0.001%
TRS CH/ZURN 2Y 01/19/2022	464	(5,825)	(0.001%)
TRS SOYB 2Y 01/20/2022	(1,050)	557	0.000%
TRS CSX 2Y 01/20/2022	31,647	(35,128)	(0.008%)
TRS PAYO 2Y 01/20/2022	30	(44)	0.000%
TRS FLT 2Y 01/20/2022	62	89	0.000%
TRS JP/6460 2Y 01/19/2022	21,100	(2,275)	(0.001%)
TRS DLR 2Y 01/20/2022	(469)	5,426	0.001%
TRS JP/6273 2Y 01/19/2022	(1,000)	65,412	0.014%
TRS PAYO 2Y 01/20/2022	150	(218)	0.000%
TRS FNV 2Y 01/20/2022	2,846	(38,649)	(0.008%)
TRS ES/AMS 2Y 01/19/2022	1,000	8,329	0.002%
TRS PNC 2Y 01/20/2022	309	1,687	0.000%
TRS CADE 2Y 01/20/2022	1,000	790	0.000%
TRS DCI 2Y 01/20/2022	(800)	2,504	0.001%
COLOMBIA CDS 06/20/2026	780,000	(20,137)	(0.004%)
TRS LNT 2Y 01/20/2022	(89)	293	0.000%
TRS INTC 2Y 01/20/2022	(3,500)	6,440	0.001%
TRS CA/FM 2Y 01/19/2022	(1,200)	966	0.000%
TRS TW/2324 2Y 01/20/2022	(120,000)	(146)	0.000%
TRS GB/LSE 2Y 01/19/2022	200	(1,585)	0.000%
TRS KSU 2Y 01/20/2022	921	(9,984)	(0.002%)
TRS OUT 2Y 01/20/2022	779	1,519	0.000%
TRS CAWDO 2Y 01/19/2022	1,856	(2,359)	(0.001%)
TRS GB/DLG 2Y 01/19/2022	70,987	(14,156)	(0.003%)
TRS NL/INGA 2Y 01/19/2022	30,638	32,437	0.007%
TRS GTN 2Y 01/20/2022	(454)	(590)	0.000%
TRS GOOG 2Y 01/20/2022	71	(11,823)	(0.003%)
TRS INFO 2Y 01/20/2022	8,715	(59,001)	(0.013%)
TRS CVNA 2Y 01/20/2022	31	(878)	0.000%
TRS LOW 2Y 01/20/2022	(386)	1,062	0.000%
TRS DK/DSV 2Y 01/19/2022	(7,548)	111,104	0.024%
TRS TECK 2Y 01/20/2022	(10,000)	18,900	0.004%
TRS HPE 2Y 01/20/2022	(2,100)	(1,071)	0.000%
TRS MA 2Y 01/20/2022	200	586	0.000%
TRS ANET 2Y 01/20/2022	(482)	7,346	0.002%
TRS KMX 2Y 01/20/2022	(1,607)	14,222	0.003%
TRS SE/VOLVB 2Y 01/19/2022	(3,937)	(2,950)	(0.001%)
TRS CLF 2Y 01/20/2022	(2,500)	164	0.000%
TRS CA/SU 2Y 01/19/2022	(10,657)	(12,453)	(0.003%)
TRS ZBRA 2Y 01/20/2022	(446)	29,240	0.006%
TRS INTC 2Y 01/20/2022	(1,047)	1,926	0.000%
TRS CORN 2Y 01/20/2022	(5,000)	(950)	0.000%
TRS BR/MGLU3 2Y 01/20/2022	9,800	(5,313)	(0.001%)
TRS LNT 2Y 01/20/2022	(29)	95	0.000%
TRS TFC 2Y 01/20/2022	(1,523)	(4,676)	(0.001%)
TRS NL/AD 2Y 01/19/2022	(14,898)	(13,913)	(0.003%)
TRS CAKE 2Y 01/20/2022	(400)	(1,052)	0.000%
TRS AU/RHC 2Y 01/19/2022	6,376	6,776	0.001%
TRS AAPL 2Y 01/20/2022	(2,598)	19,563	0.004%
TRS JP/9064 2Y 01/19/2022	(3,800)	3,995	0.001%
TRS LNT 2Y 01/20/2022	(15)	49	0.000%
TRS FCFS 2Y 01/20/2022	1,400	308	0.000%
TRS MX/ALFAA 2Y 01/19/2022	246,400	5,133	0.001%
CAD IRS 08/04/2051 PAY FIX	(920,000)	42,837	0.009%
TRS CA/ENB 2Y 01/19/2022	(4,369)	1,345	0.000%
TRS ES/BBVA 2Y 01/19/2022	199,769	26,611	0.006%
TRS DASH 2Y 01/20/2022	1,000	(3,870)	(0.001%)
TRS VMC 2Y 01/20/2022	64	(372)	0.000%
TRS INTU 2Y 01/20/2022	403	(13,138)	(0.003%)
TRS CBTX 2Y 01/20/2022	700	651	0.000%
TRS PNC 2Y 01/20/2022	102	557	0.000%
TRS BPOP 2Y 01/20/2022	1,500	5,655	0.001%
TRS LNT 2Y 01/20/2022	(359)	1,181	0.000%
TRS GB/BOO 2Y 01/19/2022	3,552	(1,977)	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(20)	7,882	0.002%
TRS DDMX 2Y 01/20/2022	6,500	(195)	0.000%
TRS ES 2Y 01/20/2022	300	(1,065)	0.000%
TRS IPG 2Y 01/20/2022	(13,281)	13,148	0.003%
TRS TW/2324 2Y 01/20/2022	(184,000)	(224)	0.000%
TRS CORN 2Y 01/20/2022	(1,100)	(209)	0.000%
TRS CSCO 2Y 01/20/2022	(400)	1,252	0.000%
TRS PNR 2Y 01/20/2022	(150)	771	0.000%
TRS DK/VWS 2Y 01/19/2022	(2,385)	(1,895)	0.000%
TRS DGX 2Y 01/20/2022	(140)	1,467	0.000%
TRS CA/NA 2Y 01/19/2022	5,053	(948)	0.000%
TRS JP/6954 2Y 01/19/2022	(1,700)	4,898	0.001%
TRS KNX 2Y 01/20/2022	(400)	660	0.000%
TRS FCX 2Y 01/20/2022	(1,900)	7,999	0.002%
TRS BSN 2Y 01/20/2022	755	60	0.000%
TRS X 2Y 01/20/2022	(2,300)	443	0.000%
TRS CORN 2Y 01/20/2022	(5,000)	(950)	0.000%
TRS RNR 2Y 01/20/2022	4,161	(15,271)	(0.003%)
TRS AAPL 2Y 01/20/2022	(764)	5,753	0.001%

TRS AAPL 2Y 01/20/2022	(794)	5,979	0.001%
TRS EEM 2Y 01/20/2022	(69)	124	0.000%
TRS GB/PLP 2Y 01/19/2022	2,000	(889)	0.000%
TRS WEC 2Y 01/20/2022	880	(3,362)	(0.001%)
TRS RNR 2Y 01/20/2022	286	(1,050)	0.000%
TRS MX/ALPEKA 2Y 01/19/2022	(4,700)	(171)	0.000%
TRS GB/BOO 2Y 01/19/2022	26,056	(16,711)	(0.004%)
TRS NWSA 2Y 01/20/2022	40,397	63,827	0.014%
TRS DCI 2Y 01/20/2022	(1,600)	3,083	0.001%
TRS BEN 2Y 01/20/2022	(12,036)	19,017	0.004%
TRS ABC 2Y 01/20/2022	(3,859)	24,505	0.005%
TRS TECK 2Y 01/20/2022	(2,200)	4,158	0.001%
TRS XOP 2Y 01/20/2022	(800)	(5,432)	(0.001%)
TRS OIH 2Y 01/20/2022	(800)	(1,784)	0.000%
TRS LH 2Y 01/20/2022	(200)	3,652	0.001%
TRS ES/BBVA 2Y 01/19/2022	51,990	6,926	0.002%
TRS EQD 2Y 01/20/2022	8,317	83	0.000%
TRS XOM 2Y 01/20/2022	(2,129)	(5,110)	(0.001%)
TRS CAWDO 2Y 01/19/2022	31,107	(39,541)	(0.009%)
TRS IPG 2Y 01/20/2022	(825)	817	0.000%
TRS SG/YZJSGD 2Y 01/19/2022	152,600	(19,106)	(0.004%)
TRS VLO 2Y 01/20/2022	(1,385)	(5,623)	(0.001%)
TRS VMC 2Y 01/20/2022	45	(262)	0.000%
TRS GB/BNZL 2Y 01/19/2022	(15,142)	14,894	0.003%
TRS HK/6823 2Y 01/19/2022	30,000	(308)	0.000%
TRS NICE 2Y 01/20/2022	200	(1,564)	0.000%
TRS OPRT 2Y 01/20/2022	1,000	840	0.000%
TRS WERN 2Y 01/20/2022	(500)	1,685	0.000%
TRS VMC 2Y 01/20/2022	77	(448)	0.000%
TRS LNT 2Y 01/20/2022	(97)	319	0.000%
TRS FR/EDEN 2Y 01/19/2022	27,961	6,802	0.001%
TRS NOC 2Y 01/20/2022	892	(223)	0.000%
TRS ABBV 2Y 01/20/2022	3,491	349	0.000%
TRS FR/AI 2Y 01/19/2022	(1,832)	24,616	0.005%
TRS KYMR 2Y 01/20/2022	1,700	(7,349)	(0.002%)
TRS WDAY 2Y 01/20/2022	160	(3,194)	(0.001%)
TRS FR/RMS 2Y 01/19/2022	(229)	23,476	0.005%
TRS FR/HO 2Y 01/19/2022	3,052	8,060	0.002%
TRS W 2Y 01/20/2022	40	(836)	0.000%
TRS UPS 2Y 01/20/2022	482	(5,423)	(0.001%)
TRS XRT 2Y 01/20/2022	(500)	1,310	0.000%
TRS LUV 2Y 01/20/2022	3,146	9,344	0.002%
TRS DE/HFG 2Y 01/19/2022	(4,647)	65,240	0.014%
TRS AU/WBC 2Y 01/19/2022	(25,858)	(3,926)	(0.001%)
TRS HK/1910 2Y 01/19/2022	90,300	(696)	0.000%
TRS ABTX 2Y 01/20/2022	500	1,590	0.000%
TRS KNX 2Y 01/20/2022	(1,000)	1,650	0.000%
TRS MU 2Y 01/20/2022	(500)	1,420	0.000%
TRS DISCA 2Y 01/20/2022	(7,000)	10,010	0.002%
TRS GB/LSEG 2Y 01/19/2022	129	(1,022)	0.000%
TRS WY 2Y 01/20/2022	(2,429)	(1,287)	0.000%
TRS JP/6902 2Y 01/19/2022	(4,400)	20,716	0.005%
TRS DE/EVD 2Y 01/19/2022	2,000	20,572	0.005%
TRS ES/BBVA 2Y 01/19/2022	5,190	691	0.000%
TRS EGBN 2Y 01/20/2022	400	1,264	0.000%
TRS PAYO 2Y 01/20/2022	2,200	(3,190)	(0.001%)
TRS ABTX 2Y 01/20/2022	500	1,590	0.000%
TRS EQR 2Y 01/20/2022	600	(636)	0.000%
TRS MTD 2Y 01/20/2022	(134)	24,628	0.005%
TRS KNX 2Y 01/20/2022	(5,099)	8,413	0.002%
TRS HK/6098 2Y 01/19/2022	31,000	16,795	0.004%
TRS NO/NHY 2Y 01/19/2022	(39,338)	7,740	0.002%
TRS MU 2Y 01/20/2022	(300)	852	0.000%
GLENCORE INTERNATIONAL CDS 12/20/2026	(230,000)	(50,740)	(0.011%)
TRS FCX 2Y 01/20/2022	(9,062)	38,151	0.008%
TRS IT/ISP 2Y 01/19/2022	(56,593)	(5,015)	(0.001%)
TRS INTU 2Y 01/20/2022	497	(16,202)	(0.004%)
TRS JP/2181 2Y 01/19/2022	15,500	14,623	0.003%
TRS ELS 2Y 01/20/2022	284	(1,386)	0.000%
TRS AABA 2Y 01/20/2022	8,000	(104,800)	(0.023%)
TRS FELE 2Y 01/20/2022	(2,254)	10,616	0.002%
TRS DE/SHL 2Y 01/19/2022	3,091	(4,941)	(0.001%)
TRS XOM 2Y 01/20/2022	(1,379)	(3,310)	(0.001%)
TRS WFC 2Y 01/20/2022	2,080	(478)	0.000%
TRS JP/8801 2Y 01/19/2022	12,500	(3,313)	(0.001%)
TRS CH/ABBN 2Y 01/19/2022	2,482	(5,779)	(0.001%)
TRS CH/SOON 2Y 01/19/2022	(550)	10,328	0.002%
ISTAR INC CDS 06/20/2026	(675,000)	(81,522)	(0.018%)
TRS IPOF/U 2Y 01/20/2022	21,000	0	0.000%
TRS PCTY 2Y 01/20/2022	1,728	12,424	0.003%
TRS GB/PLP 2Y 01/19/2022	2,000	(889)	0.000%
TRS SE/TRELB 2Y 01/19/2022	8,228	(12,218)	(0.003%)
TRS WELL 2Y 01/20/2022	4,820	(21,594)	(0.005%)
TRS IBM 2Y 01/20/2022	(181)	(313)	0.000%
TRS RNR 2Y 01/20/2022	286	(1,050)	0.000%
TRS XOM 2Y 01/20/2022	(14,367)	(34,481)	(0.008%)
TRS AKIC 2Y 01/20/2022	6,500	130	0.000%
TRS MLM 2Y 01/20/2022	20	(392)	0.000%
TRS QCOM 2Y 01/20/2022	1,318	(12,205)	(0.003%)
TRS HBAN 2Y 01/20/2022	29,259	8,193	0.002%
TRS ATO 2Y 01/20/2022	500	(680)	0.000%
TRS FCX 2Y 01/20/2022	(3,644)	15,341	0.003%
TRS AU/BHP 2Y 01/19/2022	10,613	(30,691)	(0.007%)
TRS AU/S32 2Y 01/19/2022	116,581	14,328	0.003%
TRS AIZ 2Y 01/20/2022	550	(3,388)	(0.001%)
TRS XYL 2Y 01/20/2022	(982)	10,311	0.002%
TRS LNT 2Y 01/20/2022	(20)	66	0.000%
TRS XRT 2Y 01/20/2022	(2,640)	6,917	0.002%
TRS JP/6465 2Y 01/19/2022	1,300	(7,709)	(0.002%)
TRS JP/9983 2Y 01/19/2022	(200)	(11,842)	(0.003%)

TRS AU/QAN 2Y 01/19/2022	113,082	25,343	0.006%
TRS PSTH 2Y 01/20/2022	1,968	(20)	0.000%
TRS EXPD 2Y 01/20/2022	(660)	6,046	0.001%
TRS CA/NA 2Y 01/19/2022	2,712	(1,692)	0.000%
TRS STX 2Y 01/20/2022	(200)	366	0.000%
TRS PFE 2Y 01/20/2022	(383)	674	0.000%
TRS ROST 2Y 01/20/2022	716	(2,907)	(0.001%)
TRS OCA 2Y 01/20/2022	8,317	416	0.000%
TRS FCX 2Y 01/20/2022	(2,900)	12,209	0.003%
TRS GB/EXPN 2Y 01/19/2022	2,563	(6,561)	(0.001%)
TRS JP/4528 2Y 01/19/2022	(5,800)	8,625	0.002%
TRS CA/RV 2Y 01/19/2022	(17)	47	0.000%
TRS STX 2Y 01/20/2022	(3,456)	6,324	0.001%
TRS NL/INGA 2Y 01/19/2022	5,175	5,479	0.001%
CNY IRS 08/09/2026 REC FIX	30,500,000	(11,870)	(0.003%)
TRS CPT 2Y 01/20/2022	167	(608)	0.000%
TRS JP/6465 2Y 01/19/2022	2,900	(13,660)	(0.003%)
TRS LH 2Y 01/20/2022	(36)	657	0.000%
TRS FCX 2Y 01/20/2022	(600)	2,526	0.001%
TRS JP/8804 2Y 01/19/2022	18,700	(1,848)	0.000%
TRS JP/3382 2Y 01/19/2022	3,900	(2,558)	(0.001%)
TRS TW/2357 2Y 01/20/2022	(14,000)	(3,571)	(0.001%)
TRS UDR 2Y 01/20/2022	(870)	583	0.000%
TRS LNT 2Y 01/20/2022	(14)	46	0.000%
TRS SNCY 2Y 01/20/2022	3,000	3,210	0.001%
TRS FI/STERV 2Y 01/19/2022	8,326	(14,226)	(0.003%)
TRS UDR 2Y 01/20/2022	(2,679)	1,795	0.000%
TRS DEI 2Y 01/20/2022	585	(649)	0.000%
TRS CA/CM 2Y 01/19/2022	(1,866)	9,443	0.002%
CZK IRS 12/15/2023 PAY FIX	(553,000,000)	124,875	0.027%
TRS INTU 2Y 01/20/2022	190	(6,194)	(0.001%)
TRS IT 2Y 01/20/2022	(529)	6,925	0.002%
TRS JP/6113 2Y 01/19/2022	10,400	(7,663)	(0.002%)
TRS LNT 2Y 01/20/2022	(50)	165	0.000%
TRS DE/EVD 2Y 01/19/2022	3,361	34,572	0.008%
TRS GB/BOO 2Y 01/19/2022	11,157	(6,209)	(0.001%)
TRS SE/NDA 2Y 01/19/2022	(23,709)	(23,453)	(0.005%)
TRS LNT 2Y 01/20/2022	(40)	132	0.000%
TRS TUP 2Y 01/20/2022	(521)	250	0.000%
TRS FCX 2Y 01/20/2022	(1,200)	5,052	0.001%
TRS SHW 2Y 01/20/2022	659	(12,969)	(0.003%)
TRS FITB 2Y 01/20/2022	4,176	9,062	0.002%
TRS HLXA 2Y 01/20/2022	2,000	40	0.000%
TRS HLXA 2Y 01/20/2022	400	8	0.000%
TRS VER 2Y 01/20/2022	9,010	(25,769)	(0.006%)
TRS TDOC 2Y 01/20/2022	(1,263)	9,030	0.002%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	64,250	(11,022)	(0.002%)
TRS CCI 2Y 01/20/2022	(361)	5,534	0.001%
TRS GOOGL 2Y 01/20/2022	180	(38,713)	(0.009%)
GBP SONIA IRS 9/27/71 PAY FIX	(105,000)	4,298	0.001%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	188,800	(32,388)	(0.007%)
TRS CA/FM 2Y 01/19/2022	(1,200)	966	0.000%
TRS NFLX 2Y 01/20/2022	330	9,065	0.002%
TRS DLR 2Y 01/20/2022	(541)	6,259	0.001%
TRS GB/SGRO 2Y 01/19/2022	8,216	(6,919)	(0.002%)
USD ZCIS 9/21/31 REC CPI	234,000	991	0.000%
TRS DIS 2Y 01/20/2022	2,032	(30,968)	(0.007%)
TRS GOOG 2Y 01/20/2022	176	(42,031)	(0.009%)
TRS DOW 2Y 01/20/2022	(2,500)	3,172	0.001%
TRS LUMN 2Y 01/20/2022	(3,500)	1,155	0.000%
USD ZCIS 8/9/26 PAY CPI	(10,400,000)	(133,973)	(0.029%)
TRS CFG 2Y 01/20/2022	762	2,469	0.001%
TRS OIH 2Y 01/20/2022	(100)	(223)	0.000%
TRS GB/CPG 2Y 01/19/2022	47,883	48,711	0.011%
TRS WY 2Y 01/20/2022	(11,681)	(6,191)	(0.001%)
TRS HK/1999 2Y 01/19/2022	(110,800)	44,977	0.010%
TRS FR/BNP 2Y 01/19/2022	(80)	(168)	0.000%
TRS HPQ 2Y 01/20/2022	(7,100)	4,189	0.001%
TRS IT 2Y 01/20/2022	(1,398)	18,300	0.004%
TRS FR/FR 2Y 01/19/2022	11,698	(1,053)	0.000%
TRS BKI 2Y 01/20/2022	600	(1,470)	0.000%
TRS CA/SU 2Y 01/19/2022	(5,398)	(6,307)	(0.001%)
TRS JP/4523 2Y 01/19/2022	4,300	(29,247)	(0.006%)
TRS XYL 2Y 01/20/2022	(2,010)	21,105	0.005%
TRS MSCI 2Y 01/20/2022	(963)	37,576	0.008%
TRS FR/IV 2Y 01/19/2022	6,432	12,561	0.003%
TRS IT/ATL 2Y 01/19/2022	31,405	19,826	0.004%
TRS GB/BOO 2Y 01/19/2022	9,000	(5,008)	(0.001%)
TRS IBM 2Y 01/20/2022	(943)	(1,631)	0.000%
TRS MLAC 2Y 01/20/2022	6,500	195	0.000%
CAD IRS 09/14/2031 PAY FIX	(1,790,000)	35,659	0.008%
TRS NO/EQNR 2Y 01/19/2022	6,705	10,508	0.002%
TRS ELF 2Y 01/20/2022	700	(854)	0.000%
TRS ELF 2Y 01/20/2022	900	(1,098)	0.000%
TRS SE/SKFB 2Y 01/19/2022	(6,943)	4,996	0.001%
TRS RNR 2Y 01/20/2022	286	(1,050)	0.000%
TRS GB/SSPG 2Y 01/19/2022	8,260	1,258	0.000%
TRS FI/KOJAMO 2Y 01/19/2022	11,886	(18,449)	(0.004%)
TRS IBM 2Y 01/20/2022	(2,779)	(4,808)	(0.001%)
TRS DK/DSV 2Y 01/19/2022	(3,480)	51,224	0.011%
TRS NL/ADYEN 2Y 01/19/2022	79	(18,119)	(0.004%)
TRS GLW 2Y 01/20/2022	(2,993)	6,435	0.001%
TRS JP/6326 2Y 01/19/2022	(2,100)	1,604	0.000%
TRS STX 2Y 01/20/2022	(400)	732	0.000%
TRS FELE 2Y 01/20/2022	(1,000)	3,780	0.001%
TRS FR/SW 2Y 01/19/2022	(14,896)	(84,548)	(0.019%)
TRS FR/LR 2Y 01/19/2022	4,356	(23,211)	(0.005%)
TRS GB/SLA 2Y 01/19/2022	(9,651)	624	0.000%
TRS MU 2Y 01/20/2022	(12,885)	36,593	0.008%
TRS PAYO 2Y 01/20/2022	8,300	(12,035)	(0.003%)

TRS DK/MAERSKB 2Y 01/19/2022	(44)	11,308	0.002%
TRS GTN 2Y 01/20/2022	(8,845)	(11,499)	(0.003%)
TRS KMB 2Y 01/20/2022	8,732	(39,993)	(0.009%)
TRS ABTX 2Y 01/20/2022	1,000	3,180	0.001%
TRS ADM 2Y 01/20/2022	(2,000)	5,020	0.001%
TRS PFE 2Y 01/20/2022	(1,100)	1,936	0.000%
TRS PAYO 2Y 01/20/2022	500	(725)	0.000%
TRS MSCI 2Y 01/20/2022	(464)	18,105	0.004%
TRS FISV 2Y 01/20/2022	926	130	0.000%
TRS JP/6902 2Y 01/19/2022	(14,600)	68,740	0.015%
TRS NL/INGA 2Y 01/19/2022	3,615	3,827	0.001%
TRS D 2Y 01/20/2022	910	(2,302)	(0.001%)
TRS LNT 2Y 01/20/2022	(103)	339	0.000%
TRS NRG 2Y 01/20/2022	(4,005)	12,816	0.003%
TRS JP/6113 2Y 01/19/2022	10,500	(7,736)	(0.002%)
TRS GR/LAMDA 2Y 01/19/2022	4,784	(2,189)	0.000%
TRS LH 2Y 01/20/2022	(200)	3,652	0.001%
TRS ADSK 2Y 01/20/2022	(1,135)	1,646	0.000%
TRS TRQ 2Y 01/20/2022	(1,400)	1,260	0.000%
TRS MX/ALFAA 2Y 01/19/2022	13,000	271	0.000%
TRS MU 2Y 01/20/2022	(300)	852	0.000%
TRS JP/4927 2Y 01/19/2022	(15,400)	11,346	0.002%
TRS JP/6113 2Y 01/19/2022	5,400	(3,979)	(0.001%)
TRS OPRT 2Y 01/20/2022	2,000	1,680	0.000%
BAUSCH HEALTH COS INC CDS 06/20/2026	(1,570,000)	(74,680)	(0.016%)
TRS TRQ 2Y 01/20/2022	(4,600)	4,140	0.001%
GBP SONIA IRS 9/28/23 REC FIX	29,200,000	(6,295)	(0.001%)
TRS MX/ALPEKA 2Y 01/19/2022	(62,064)	(2,255)	0.000%
TRS GB/WTB 2Y 01/19/2022	15,162	13,279	0.003%
TRS JP/4568 2Y 01/19/2022	44,600	41,877	0.009%
TRS MSFT 2Y 01/20/2022	874	(20,015)	(0.004%)
TRS FCFS 2Y 01/20/2022	3,100	682	0.000%
TRS CTAQ 2Y 01/20/2022	400	8	0.000%
TRS FISV 2Y 01/20/2022	589	82	0.000%
TRS CEF 2Y 01/20/2022	1,500	(990)	0.000%
TRS ADM 2Y 01/20/2022	(154)	387	0.000%
USD ZCIS 9/23/26 PAY CPI	(5,200,000)	(17,290)	(0.004%)
TRS CMG 2Y 01/20/2022	419	(26,213)	(0.006%)
TRS EQR 2Y 01/20/2022	1,000	(1,060)	0.000%
TRS IEX 2Y 01/20/2022	(2,931)	35,700	0.008%
TRS KNX 2Y 01/20/2022	(2,300)	3,795	0.001%
TRS ELS 2Y 01/20/2022	2,604	(12,708)	(0.003%)
TRS HIG 2Y 01/20/2022	1,850	(315)	0.000%
TRS GB/SLA 2Y 01/19/2022	(17,664)	1,142	0.000%
TRS PNC 2Y 01/20/2022	826	4,510	0.001%
TRS BMY 2Y 01/20/2022	(3,797)	10,746	0.002%
TRS ECL 2Y 01/20/2022	(616)	9,369	0.002%
TRS GB/WTB 2Y 10/12/2021	1,702	1,491	0.000%
TRS GB/SSPG 2Y 01/19/2022	18,145	6,552	0.001%
TRS KSU 2Y 01/20/2022	517	(5,604)	(0.001%)
TRS MT 2Y 01/20/2022	(1,500)	6,330	0.001%
TRS SLQT 2Y 01/20/2022	22,500	(25,425)	(0.006%)
TRS DGX 2Y 01/20/2022	(300)	3,144	0.001%
TRS CH/CFR 2Y 01/19/2022	449	(809)	0.000%
TRS IBM 2Y 01/20/2022	(800)	(1,384)	0.000%
TRS DE 2Y 01/20/2022	(1,347)	33,271	0.007%
TRS DK/VWS 2Y 01/19/2022	(5,782)	(4,503)	(0.001%)
TRS SHW 2Y 01/20/2022	634	(12,477)	(0.003%)
TRS JP/6146 2Y 01/19/2022	2,400	(104,587)	(0.023%)
TRS SE/ERICB 2Y 01/19/2022	9,314	(936)	0.000%
TRS DE/EVD 2Y 01/19/2022	762	7,838	0.002%
TRS BAC 2Y 01/20/2022	14,626	33,786	0.007%
TRS OTIS 2Y 01/20/2022	946	(7,634)	(0.002%)
TRS LNT 2Y 01/20/2022	(48)	158	0.000%
TRS C 2Y 01/20/2022	3,033	(6,512)	(0.001%)
TRS MT 2Y 01/20/2022	(10,070)	42,495	0.009%
TRS FR/BNP 2Y 01/19/2022	(274)	(574)	0.000%
TRS PNC 2Y 01/20/2022	173	945	0.000%
TRS STX 2Y 01/20/2022	(400)	732	0.000%
TRS ASND 2Y 01/20/2022	200	414	0.000%
TRS CL 2Y 01/20/2022	(919)	1,498	0.000%
TRS FLT 2Y 01/20/2022	200	288	0.000%
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	(500,000)	25,105	0.006%
PLN IRS 09/21/2031 PAY FIX	(164,000)	578	0.000%
TRS DE/MUV2 2Y 01/19/2022	1,383	(10,413)	(0.002%)
TRS PAYO 2Y 01/20/2022	1,700	(2,465)	(0.001%)
TRS GB/GPOR 2Y 01/19/2022	2,895	(683)	0.000%
TRS NICE 2Y 01/20/2022	300	(2,346)	(0.001%)
TRS NL/VPK 2Y 01/19/2022	(7,919)	13,301	0.003%
TRS EXPD 2Y 01/20/2022	(340)	3,114	0.001%
TRS DE/SBS 2Y 01/19/2022	(1,886)	39,324	0.009%
TRS EUCRW 2Y 01/20/2022	1,300	24	0.000%
TRS WDAY 2Y 01/20/2022	9	(180)	0.000%
TRS PNR 2Y 01/20/2022	(2,854)	14,670	0.003%
TRS KMX 2Y 01/20/2022	(742)	6,567	0.001%
TRS CH/CFR 2Y 01/19/2022	1,595	(12,631)	(0.003%)
TRS MX/ALPEKA 2Y 01/19/2022	(87,400)	(3,176)	(0.001%)
TRS FR/TTE 2Y 01/19/2022	2,442	11,527	0.003%
TRS JP/6923 2Y 01/19/2022	12,300	(16,578)	(0.004%)
TRS DE/KGX 2Y 01/19/2022	164	(1,429)	0.000%
TRS SE/TRELB 2Y 01/19/2022	4,592	(6,819)	(0.001%)
TRS LYV 2Y 01/20/2022	2,700	12,393	0.003%
TRS GE 2Y 01/20/2022	3,197	2,781	0.001%
TRS HBAN 2Y 01/20/2022	20,553	5,755	0.001%
TRS GB/ITRK 2Y 01/19/2022	(2,992)	15,924	0.004%
TRS IBM 2Y 01/20/2022	(330)	(571)	0.000%
TRS GE 2Y 01/20/2022	8,105	7,051	0.002%
TRS TTWO 2Y 01/20/2022	(4,402)	(24,125)	(0.005%)
TRS KNX 2Y 01/20/2022	(400)	660	0.000%
TRS TGT 2Y 01/20/2022	(313)	4,811	0.001%

TRS CA/CNQ 2Y 01/19/2022	(4,219)	(5,996)	(0.001%)
TRS ROST 2Y 01/20/2022	1,933	(7,848)	(0.002%)
TRS DOW 2Y 01/20/2022	(8,253)	416	0.000%
TRS HK/1299 2Y 01/19/2022	20,200	(130)	0.000%
TRS AER 2Y 01/20/2022	1,355	2,642	0.001%
TRS JP/3382 2Y 01/19/2022	100	(66)	0.000%
USD ZCIS 9/21/31 REC CPI	234,000	991	0.000%
TRS MU 2Y 01/20/2022	(500)	1,420	0.000%
TRS JNJ 2Y 01/20/2022	(337)	1,321	0.000%
TRS EGBN 2Y 01/20/2022	2,994	9,461	0.002%
TRS XOP 2Y 01/20/2022	(600)	(4,074)	(0.001%)
TRS LNT 2Y 01/20/2022	(14)	46	0.000%
TRS CORN 2Y 01/20/2022	(1,300)	(247)	0.000%
TRS XOM 2Y 01/20/2022	(1,428)	(3,427)	(0.001%)
TRS NEE 2Y 01/20/2022	3,566	(28,243)	(0.006%)
TRS TXN 2Y 01/20/2022	1,112	(5,882)	(0.001%)
TRS EXPD 2Y 01/20/2022	(1,460)	13,374	0.003%
TRS CFG 2Y 01/20/2022	762	2,469	0.001%
TRS GB/HSBA 2Y 01/19/2022	(129,676)	(16,599)	(0.004%)
TRS VZ 2Y 01/20/2022	(900)	504	0.000%
TRS TMUS 2Y 01/20/2022	3,787	2,613	0.001%
CDX HY CDSI S36 5Y PRC 06/20/2026	(3,600,000)	(331,369)	(0.073%)
TRS JNJ 2Y 01/20/2022	(408)	1,599	0.000%
TRS BAC 2Y 01/20/2022	3,519	8,129	0.002%
TRS LNT 2Y 01/20/2022	(108)	355	0.000%
TRS SLQT 2Y 01/20/2022	3,600	(4,068)	(0.001%)
TRS CORN 2Y 01/20/2022	(1,266)	(241)	0.000%
TRS ATO 2Y 01/20/2022	98	(133)	0.000%
GBP SONIA IRS 9/27/31 PAY FIX	(5,000,000)	30,256	0.007%
TRS CBTX 2Y 01/20/2022	1,400	1,302	0.000%
TRS WELL 2Y 01/20/2022	3,500	(15,680)	(0.003%)
TRS CLF 2Y 01/20/2022	(10,000)	(7,805)	(0.002%)
TRS IP 2Y 01/20/2022	3,215	(6,494)	(0.001%)
TRS SE/ALFA 2Y 01/19/2022	3,940	(7,381)	(0.002%)
TRS HRC 2Y 01/20/2022	3,300	(4,125)	(0.001%)
TRS IR 2Y 01/20/2022	1,000	(4,570)	(0.001%)
TRS JP/9983 2Y 01/19/2022	(500)	(29,606)	(0.007%)
TRS FR/MC 2Y 01/19/2022	(298)	380	0.000%
TRS GBIO 2Y 01/20/2022	1,000	(1,530)	0.000%
TRS COF 2Y 01/20/2022	(11,115)	(34,012)	(0.007%)
TRS GE 2Y 01/20/2022	200	174	0.000%
TRS BE/GBLB 2Y 01/19/2022	1,514	1,087	0.000%
TRS VMC 2Y 01/20/2022	72	(419)	0.000%
TRS MAA 2Y 01/20/2022	(753)	3,313	0.001%
TRS ES/AMS 2Y 01/19/2022	381	1,818	0.000%
TRS HTHT 2Y 01/20/2022	6,200	(15,066)	(0.003%)
TRS CA/FM 2Y 01/19/2022	(5,372)	4,326	0.001%
TRS O 2Y 01/20/2022	(6,352)	22,867	0.005%
TRS DCI 2Y 01/20/2022	(3,473)	10,870	0.002%
TRS STXB 2Y 01/20/2022	900	756	0.000%
TRS HPQ 2Y 01/20/2022	(13,787)	8,134	0.002%
TRS EMN 2Y 01/20/2022	(2,928)	25,034	0.006%
TRS CA/NA 2Y 01/19/2022	2,610	(1,628)	0.000%
TRS GB/SLA 2Y 01/19/2022	(18,755)	1,213	0.000%
TRS ALLE 2Y 01/20/2022	(816)	7,368	0.002%
TRS XRT 2Y 01/20/2022	(165)	432	0.000%
USD ZCIS 9/21/31 REC CPI	597,000	2,201	0.000%
TRS AT/BG 2Y 01/19/2022	2,436	13,262	0.003%
TRS JP/9983 2Y 01/19/2022	(1,200)	(71,054)	(0.016%)
TRS HK/1876 2Y 01/19/2022	4,704	163	0.000%
TRS CA/FM 2Y 01/19/2022	(12,212)	9,834	0.002%
TRS GE 2Y 01/20/2022	2,843	2,473	0.001%
TRS CH/KNIN 2Y 01/19/2022	(458)	17,938	0.004%
TRS FR/BNP 2Y 01/19/2022	(41,535)	(87,083)	(0.019%)
TRS EUCR 2Y 01/20/2022	3,900	39	0.000%
TRS ANSS 2Y 01/20/2022	(228)	7,364	0.002%
TRS LLY 2Y 01/20/2022	4,058	(10,875)	(0.002%)
TRS LNT 2Y 01/20/2022	(21)	69	0.000%
TRS DISCA 2Y 01/20/2022	(8,957)	12,809	0.003%
TRS CVNA 2Y 01/20/2022	160	(4,531)	(0.001%)
TRS VZ 2Y 01/20/2022	(841)	471	0.000%
TRS ZTS 2Y 01/20/2022	871	(8,553)	(0.002%)
TRS GB/EXPN 2Y 01/19/2022	4,463	(11,426)	(0.003%)
TRS CN/696 2Y 01/19/2022	98,000	7,805	0.002%
TRS DE/BNR 2Y 01/19/2022	(7,544)	37,925	0.008%
TRS JP/4519 2Y 01/19/2022	(6,500)	3,796	0.001%
TRS FI/STERV 2Y 01/19/2022	4,336	(7,408)	(0.002%)
TRS NEE 2Y 01/20/2022	233	(1,845)	0.000%
TRS GB/TRN 2Y 10/12/2021	61,723	(9,980)	(0.002%)
TRS ABTX 2Y 01/20/2022	3,992	12,695	0.003%
TRS PMVC 2Y 01/20/2022	6,500	325	0.000%
TRS MU 2Y 01/20/2022	(200)	568	0.000%
TRS RNR 2Y 01/20/2022	1,418	(5,204)	(0.001%)
TRS GB/RDSB 2Y 01/19/2022	(31,156)	(73,212)	(0.016%)
TRS HLXA 2Y 01/20/2022	3,100	62	0.000%
TRS GB/BRBY 2Y 01/19/2022	673	317	0.000%
TRS SBAC 2Y 01/20/2022	(562)	13,988	0.003%
TRS NICE 2Y 01/20/2022	500	(3,910)	(0.001%)
TRS SRE 2Y 01/20/2022	6,861	(70,394)	(0.015%)
TRS GB/PLP 2Y 01/19/2022	1,097	(488)	0.000%
TRS SE/SKFB 2Y 01/19/2022	(13,329)	9,592	0.002%
TRS NL/WKL 2Y 01/19/2022	(1,123)	5,385	0.001%
TRS OUT 2Y 01/20/2022	1,982	3,865	0.001%
TRS VMC 2Y 01/20/2022	974	(5,669)	(0.001%)
TRS SOYB 2Y 01/20/2022	(3,000)	1,590	0.000%
TRS AKICW 2Y 01/20/2022	2,166	(125)	0.000%
TRS CAKE 2Y 01/20/2022	(400)	(1,052)	0.000%
TRS JNJ 2Y 01/20/2022	(1,066)	4,179	0.001%
TRS LHX 2Y 01/20/2022	2,674	(22,622)	(0.005%)
TRS JP/4543 2Y 01/19/2022	18,900	38,039	0.008%

TRS PTIC 2Y 01/20/2022	3,100	155	0.000%
TRS DE/RWE 2Y 01/19/2022	(3,066)	7,067	0.002%
TRS HK/1209 2Y 01/19/2022	38,600	7,724	0.002%
TRS COF 2Y 01/20/2022	(2,428)	(2,849)	(0.001%)
TRS DASH 2Y 01/20/2022	1,000	(3,870)	(0.001%)
TRS GOOGL 2Y 01/20/2022	11	(2,366)	(0.001%)
TRS HPE 2Y 01/20/2022	(1,811)	(924)	0.000%
TRS FUN 2Y 01/20/2022	900	1,881	0.000%
TRS RNR 2Y 01/20/2022	286	(1,050)	0.000%
TRS VMC 2Y 01/20/2022	1,820	(16,585)	(0.004%)
TRS FR/ETL 2Y 01/19/2022	(10,000)	(20,966)	(0.005%)
TRS FR/SGO 2Y 01/19/2022	(1,146)	3,743	0.001%
TRS PAYC 2Y 01/20/2022	1,103	22,887	0.005%
TRS JP/9983 2Y 01/19/2022	(300)	(17,764)	(0.004%)
TRS QCOM 2Y 01/20/2022	2,591	(23,993)	(0.005%)
TRS WDAY 2Y 01/20/2022	11	(220)	0.000%
TRS MA 2Y 01/20/2022	380	1,113	0.000%
TRS TUP 2Y 01/20/2022	(5,206)	2,499	0.001%
TRS CCI 2Y 01/20/2022	(747)	11,452	0.003%
TRS LUMN 2Y 01/20/2022	(1,700)	561	0.000%
TRS FBHS 2Y 01/20/2022	(524)	3,244	0.001%
TRS FR/BNP 2Y 01/19/2022	(300)	(629)	0.000%
TRS IT/EXO 2Y 01/19/2022	7,282	23,281	0.005%
TRS PKX 2Y 01/20/2022	(300)	2,772	0.001%
TRS DE/IFX 2Y 01/19/2022	1,551	(3,998)	(0.001%)
TRS IP 2Y 01/20/2022	2,321	(4,688)	(0.001%)
TRS GLUE 2Y 01/20/2022	2,300	(5,411)	(0.001%)
TRS FITB 2Y 01/20/2022	1,100	2,387	0.001%
TRS PAYO 2Y 01/20/2022	80	(116)	0.000%
TRS LCAP 2Y 01/20/2022	3,200	80	0.000%
TRS CA/FM 2Y 01/19/2022	(1,900)	1,530	0.000%
RAYTHEON TECHNOLOGIES CDS 06/20/2026	(220,000)	(7,064)	(0.002%)
TRS LRCX 2Y 01/20/2022	(975)	41,291	0.009%
TRS BPOP 2Y 01/20/2022	338	1,274	0.000%
TRS CTVA 2Y 01/20/2022	(2,805)	2,496	0.001%
TRS CEF 2Y 01/20/2022	8,387	(5,535)	(0.001%)
TRS AU/S32 2Y 01/19/2022	380,255	21,718	0.005%
TRS BE/GBLB 2Y 01/19/2022	1,298	932	0.000%
TRS JP/6752 2Y 01/19/2022	105,800	(37,550)	(0.008%)
TRS IBM 2Y 01/20/2022	(300)	(519)	0.000%
TRS BAC 2Y 01/20/2022	1,534	3,544	0.001%
TRS BR/MGLU3 2Y 01/20/2022	16,200	(8,783)	(0.002%)
TRS CH/TECN 2Y 01/19/2022	(432)	25,031	0.006%
TRS LNT 2Y 01/20/2022	(27)	89	0.000%
TRS JP/9143 2Y 01/19/2022	(3,600)	3,073	0.001%
TRS FITB 2Y 01/20/2022	1,500	3,255	0.001%
ITRX XOVER CDSI S35 5Y 06/20/2026	7,065,000	957,216	0.210%
TRS GE 2Y 01/20/2022	307	267	0.000%
TRS RNR 2Y 01/20/2022	631	(2,316)	(0.001%)
TRS ANSS 2Y 01/20/2022	(394)	12,726	0.003%
TRS EXPD 2Y 01/20/2022	(1,920)	17,587	0.004%
TRS HD 2Y 01/20/2022	203	(1,037)	0.000%
TRS CFG 2Y 01/20/2022	762	2,469	0.001%
TRS APO 2Y 01/20/2022	2,357	(3,371)	(0.001%)
TRS HK/1876 2Y 01/19/2022	5,968	211	0.000%
TRS ECL 2Y 01/20/2022	(425)	6,464	0.001%
TRS FITB 2Y 01/20/2022	2,000	4,340	0.001%
TRS SPGI 2Y 01/20/2022	(2,473)	67,414	0.015%
TRS BR/MGLU3 2Y 01/20/2022	9,700	(5,259)	(0.001%)
TRS LH 2Y 01/20/2022	(60)	1,096	0.000%
TRS TUP 2Y 01/20/2022	(1,000)	480	0.000%
TRS CA/MFI 2Y 01/19/2022	15,280	(16,527)	(0.004%)
TRS JNPR 2Y 01/20/2022	(3,800)	2,014	0.000%
TRS VLO 2Y 01/20/2022	(1,684)	(6,837)	(0.002%)
TRS CEF 2Y 01/20/2022	452	(276)	0.000%
TRS D 2Y 01/20/2022	835	(2,113)	0.000%
TRS AEE 2Y 01/20/2022	300	(1,302)	0.000%
TRS PAYO 2Y 01/20/2022	56	(81)	0.000%
TRS DE/EVD 2Y 01/19/2022	665	6,840	0.002%
TRS CBTX 2Y 01/20/2022	700	651	0.000%
TRS FR/AIR 2Y 01/19/2022	850	2,698	0.001%
TRS EQR 2Y 01/20/2022	261	(277)	0.000%
TRS FR/BNP 2Y 01/19/2022	(115)	(241)	0.000%
TRS JPM 2Y 01/20/2022	(473)	(2,616)	(0.001%)
TRS BR/MGLU3 2Y 01/20/2022	57,100	(30,957)	(0.007%)
TRS CSCO 2Y 01/20/2022	(4,514)	14,129	0.003%
TRS CBTX 2Y 01/20/2022	3,148	2,928	0.001%
TRS PDD 2Y 01/20/2022	1,900	(16,397)	(0.004%)
TRS DCI 2Y 01/20/2022	(143)	448	0.000%
TRS COF 2Y 01/20/2022	(3,922)	(12,001)	(0.003%)
BAUSCH HEALTH COS INC CDS 12/20/2026	(110,000)	(3,888)	(0.001%)
TRS PPD 2Y 01/20/2022	8,765	964	0.000%
TRS CADE 2Y 01/20/2022	3,617	2,857	0.001%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	12,200	(2,093)	0.000%
TRS JP/6971 2Y 01/19/2022	(1,900)	4,848	0.001%
TRS CA/SLF 2Y 01/19/2022	5,954	(846)	0.000%
TRS CTAQ 2Y 01/20/2022	6,500	130	0.000%
TRS DISCK 2Y 01/20/2022	8,957	(12,719)	(0.003%)
TRS INTC 2Y 01/20/2022	(700)	1,288	0.000%
TRS CSCO 2Y 01/20/2022	(400)	1,252	0.000%
TRS MLM 2Y 01/20/2022	39	(765)	0.000%
TRS OPRT 2Y 01/20/2022	9,000	7,560	0.002%
TRS JP/6326 2Y 01/19/2022	(18,000)	13,747	0.003%
TRS ELS 2Y 01/20/2022	996	(4,860)	(0.001%)
TRS GB/DLN 2Y 10/12/2021	6,945	(24,985)	(0.005%)
TRS JP/7205 2Y 01/19/2022	44,300	12,339	0.003%
TRS WERN 2Y 01/20/2022	(5,520)	18,602	0.004%
TRS CA/SLF 2Y 01/19/2022	2,582	(367)	0.000%
TRS WDAY 2Y 01/20/2022	1,389	(27,724)	(0.006%)
TRS ELF 2Y 01/20/2022	1,500	(1,830)	0.000%

TRS EQD 2Y 01/20/2022	6,500	65	0.000%
TRS EFT 2Y 01/20/2022	300	(384)	0.000%
TRS IT/ATL 2Y 01/19/2022	2,346	1,481	0.000%
TRS LYV 2Y 01/20/2022	246	1,129	0.000%
TRS ALLE 2Y 01/20/2022	(747)	6,745	0.001%
TRS VZ 2Y 01/20/2022	(574)	321	0.000%
TRS CAWDO 2Y 01/19/2022	5,400	(6,864)	(0.002%)
TRS DK/COLOB 2Y 01/19/2022	632	(8,564)	(0.002%)
TRS SHOP 2Y 01/20/2022	130	(15,491)	(0.003%)
TRS DWIN 2Y 01/20/2022	8,317	166	0.000%
TRS FR/IPN 2Y 01/19/2022	(6,670)	(11,435)	(0.003%)
TRS LOW 2Y 01/20/2022	(958)	2,635	0.001%
TRS DE 2Y 01/20/2022	(2,591)	63,998	0.014%
TRS WERN 2Y 01/20/2022	(2,400)	8,088	0.002%
TRS LHX 2Y 01/20/2022	1,841	(15,575)	(0.003%)
TRS FR/MC 2Y 01/19/2022	(2,729)	90,409	0.020%
TRS DOW 2Y 01/20/2022	(3,299)	8,709	0.002%
TRS BSN 2Y 01/20/2022	8,317	665	0.000%
TRS JP/6465 2Y 01/19/2022	1,800	(10,674)	(0.002%)
TRS AMAT 2Y 01/20/2022	(800)	10,000	0.002%
TRS DE/IFX 2Y 01/19/2022	16,744	(43,155)	(0.009%)
TRS CPT 2Y 01/20/2022	700	(2,548)	(0.001%)
TRS PAYO 2Y 01/20/2022	10	(15)	0.000%
TRS DE/HNR1 2Y 01/19/2022	(512)	5,456	0.001%
TRS FIVN 2Y 01/20/2022	2,900	(38,687)	(0.009%)
TRS W 2Y 01/20/2022	665	(13,892)	(0.003%)
TRS CAKE 2Y 01/20/2022	(400)	(1,052)	0.000%
TRS SOYB 2Y 01/20/2022	(1,000)	530	0.000%
TRS RACE 2Y 01/20/2022	530	(6,551)	(0.001%)
TRS AME 2Y 01/20/2022	(1,831)	13,586	0.003%
TRS AKIC 2Y 01/20/2022	8,317	166	0.000%
TRS HK/1999 2Y 01/19/2022	(44,800)	7,481	0.002%
TRS IQV 2Y 01/20/2022	(361)	8,076	0.002%
TRS BKI 2Y 01/20/2022	4,148	(10,163)	(0.002%)
TRS JP/4503 2Y 01/19/2022	6,500	(1,022)	0.000%
TRS CA/FM 2Y 01/19/2022	(3,978)	3,204	0.001%
USD ZCIS 9/29/31 REC CPI	343,000	1,128	0.000%
TRS FR/FP 2Y 01/19/2022	5,106	24,102	0.005%
TRS NL/ADYEN 2Y 01/19/2022	109	(25,000)	(0.005%)
TRS GOOG 2Y 01/20/2022	33	(7,881)	(0.002%)
TRS JP/6113 2Y 01/19/2022	5,600	(4,126)	(0.001%)
TRS TECK 2Y 01/20/2022	(2,200)	4,158	0.001%
TRS FNV 2Y 01/20/2022	500	(6,790)	(0.001%)
TRS BPOP 2Y 01/20/2022	500	1,885	0.000%
TRS GB/ASC 2Y 01/19/2022	1,394	(6,536)	(0.001%)
TRS DDMX 2Y 01/20/2022	19,284	(579)	0.000%
TRS JD 2Y 01/20/2022	2,400	(10,536)	(0.002%)
TRS WDAY 2Y 01/20/2022	191	(3,812)	(0.001%)
TRS RNR 2Y 01/20/2022	286	(1,050)	0.000%
TRS CSTM 2Y 01/20/2022	4,500	(9,360)	(0.002%)
TRS LUV 2Y 01/20/2022	5,784	17,178	0.004%
TRS CA/CM 2Y 01/19/2022	(909)	4,600	0.001%
TRS IT/TEN 2Y 01/19/2022	32,992	12,000	0.003%
TRS ATO 2Y 01/20/2022	(821)	1,117	0.000%
TRS GLW 2Y 01/20/2022	(5,997)	12,894	0.003%
TRS AMAT 2Y 01/20/2022	(6,887)	86,088	0.019%
TRS PWR 2Y 01/20/2022	6,316	(11,937)	(0.003%)
TRS CME 2Y 01/20/2022	3,198	14,135	0.003%
TRS JP/9843 2Y 01/19/2022	(2,100)	(10,000)	(0.002%)
TRS CA/FM 2Y 01/19/2022	(2,877)	2,317	0.001%
TRS SLQT 2Y 01/20/2022	11,400	(12,882)	(0.003%)
TRS CL 2Y 01/20/2022	(1,125)	1,834	0.000%
TRS CH/KNIN 2Y 01/19/2022	(201)	7,872	0.002%
TRS FUN 2Y 01/20/2022	91	190	0.000%
TRS EEM 2Y 01/20/2022	(1,600)	2,880	0.001%
TRS FINESTE 2Y 01/19/2022	(2,578)	13,110	0.003%
TRS AU/WBC 2Y 01/19/2022	(27,122)	(4,118)	(0.001%)
TRS FR/FDJ 2Y 01/19/2022	(6,552)	(4,174)	(0.001%)
TRS KLAC 2Y 01/20/2022	(236)	7,748	0.002%
TRS MLM 2Y 01/20/2022	47	(922)	0.000%
TRS CEF 2Y 01/20/2022	1,000	(610)	0.000%
TRS CSTM 2Y 01/20/2022	4,700	(9,776)	(0.002%)
TRS FR/MC 2Y 01/19/2022	(731)	24,217	0.005%
TRS PFE 2Y 01/20/2022	(3,000)	5,280	0.001%
TRS LNT 2Y 01/20/2022	(199)	655	0.000%
TRS HSY 2Y 01/20/2022	(815)	4,751	0.001%
TRS IR 2Y 01/20/2022	600	(2,742)	(0.001%)
TRS GB/TCS 2Y 01/20/2022	1,751	1,331	0.000%
TRS GB/ASC 2Y 01/19/2022	800	(3,751)	(0.001%)
TRS GB/GRG 2Y 01/19/2022	13,595	2,748	0.001%
TRS JP/8591 2Y 01/19/2022	17,700	(7,872)	(0.002%)
TRS CAKE 2Y 01/20/2022	(1,200)	(2,736)	(0.001%)
TRS DE/SBS 2Y 01/19/2022	(149)	3,107	0.001%
TRS HPE 2Y 01/20/2022	(28,934)	(14,756)	(0.003%)
TRS SLQT 2Y 01/20/2022	7,300	(8,249)	(0.002%)
TRS OTIS 2Y 01/20/2022	816	(6,585)	(0.001%)
TRS ULTA 2Y 01/20/2022	936	(14,396)	(0.003%)
TRS DOW 2Y 01/20/2022	(12,054)	31,823	0.007%
TRS MLAC 2Y 01/20/2022	8,317	250	0.000%
TRS DE/IFX 2Y 01/19/2022	1,321	(3,405)	(0.001%)
TRS SRRK 2Y 01/20/2022	2,300	(16,146)	(0.004%)
TRS NFLX 2Y 01/20/2022	478	13,131	0.003%
TRS CSTM 2Y 01/20/2022	13,055	(27,154)	(0.006%)
TRS MLM 2Y 01/20/2022	40	(784)	0.000%
TRS RACE 2Y 01/20/2022	200	(2,472)	(0.001%)
TRS DWIN 2Y 01/20/2022	6,500	130	0.000%
TRS WEC 2Y 01/20/2022	294	(1,123)	0.000%
TRS VMC 2Y 01/20/2022	996	(5,797)	(0.001%)
TRS CADE 2Y 01/20/2022	12,796	10,109	0.002%
TRS BR/MGLU3 2Y 01/20/2022	13,100	(7,102)	(0.002%)

TRS CA/FNV 2Y 01/19/2022	(4,810)	62,926	0.014%
TRS CH/FHZN 2Y 01/19/2022	712	11,689	0.003%
TRS LNT 2Y 01/20/2022	(136)	447	0.000%
TRS JP/2412 2Y 01/19/2022	3,600	5,822	0.001%
TRS LH 2Y 01/20/2022	(846)	15,448	0.003%
TRS LNT 2Y 01/20/2022	(40)	132	0.000%
TRS PAYO 2Y 01/20/2022	10,600	(15,370)	(0.003%)
TRS AU/ALQ 2Y 01/19/2022	5,000	(434)	0.000%
TRS ISRG 2Y 01/20/2022	370	(19,007)	(0.004%)
TRS GB/RDSB 2Y 01/19/2022	(16,718)	(39,285)	(0.009%)
TRS DGX 2Y 01/20/2022	(75)	786	0.000%
TRS BDV 2Y 01/20/2022	1,268	(20,110)	(0.004%)
TRS JNJ 2Y 01/20/2022	(3,949)	15,480	0.003%
TRS OPRT 2Y 01/20/2022	9,278	7,794	0.002%
TRS DDMX 2Y 01/20/2022	3,200	(96)	0.000%
TRS GB/PLP 2Y 01/19/2022	1,400	(623)	0.000%
TRS EXPD 2Y 01/20/2022	(400)	3,664	0.001%
TRS WMT 2Y 01/20/2022	(5,897)	30,487	0.007%
TRS HK/6823 2Y 01/19/2022	26,000	(267)	0.000%
TRS T 2Y 01/20/2022	(2,000)	1,120	0.000%
TRS MX/AXTELCPO 2Y 01/19/2022	(54,561)	2,828	0.001%
TRS BSN 2Y 01/20/2022	5,745	460	0.000%
TRS CH/KNIN 2Y 01/19/2022	(321)	12,572	0.003%
TRS BMY 2Y 01/20/2022	(1,281)	3,625	0.001%
TRS JP/4502 2Y 01/19/2022	(2,100)	2,189	0.000%
TRS DE/SBS 2Y 01/19/2022	(98)	2,043	0.000%
TRS VMC 2Y 01/20/2022	150	(873)	0.000%
TRS TRQ 2Y 01/20/2022	(2,400)	2,160	0.000%
TRS AU/IGO 2Y 01/19/2022	22,615	(14,878)	(0.003%)
TRS JP/4519 2Y 01/19/2022	(4,200)	2,453	0.001%
TRS MTCH 2Y 01/20/2022	(6,635)	2,035	0.000%
TRS SRE 2Y 01/20/2022	1,782	(4,389)	(0.001%)
TRS AU/WOR 2Y 01/19/2022	42,179	(3,354)	(0.001%)
TRS LCAP 2Y 01/20/2022	8,317	208	0.000%
TRS GRMN 2Y 01/20/2022	(1,200)	16,404	0.004%
TRS ASND 2Y 01/20/2022	100	207	0.000%
TRS FR/SGO 2Y 01/19/2022	(1,860)	6,076	0.001%
TRS FCX 2Y 01/20/2022	(600)	2,526	0.001%
TRS XYL 2Y 01/20/2022	(415)	4,358	0.001%
TRS TW/2330 2Y 01/20/2022	26,000	(38,936)	(0.009%)
TRS LRCX 2Y 01/20/2022	(251)	10,630	0.002%
TRS AU/S32 2Y 01/19/2022	148,492	18,250	0.004%
TRS LLY 2Y 01/20/2022	406	(1,088)	0.000%
TRS CA/FNV 2Y 01/19/2022	(75)	981	0.000%
TRS MAA 2Y 01/20/2022	(594)	2,614	0.001%
TRS CA/SU 2Y 01/19/2022	(3,048)	(3,562)	(0.001%)
TRS GR/LAMDA 2Y 01/19/2022	9,696	(4,436)	(0.001%)
TRS EXPD 2Y 01/20/2022	(200)	1,832	0.000%
TRS TEL 2Y 01/20/2022	2,043	(15,895)	(0.003%)
TRS IT/RACE 2Y 01/19/2022	355	(2,570)	(0.001%)
TRS RAPT 2Y 01/20/2022	900	(5,769)	(0.001%)
TRS PNR 2Y 01/20/2022	(1,161)	5,968	0.001%
TRS HIG 2Y 01/20/2022	2,242	(381)	0.000%
TRS WY 2Y 01/20/2022	(2,800)	(1,484)	0.000%
TRS GB/BOO 2Y 01/19/2022	50,659	(32,491)	(0.007%)
TRS EOG 2Y 01/20/2022	5,257	(884)	0.000%
TRS AEE 2Y 01/20/2022	300	(1,302)	0.000%
TRS CPT 2Y 01/20/2022	400	(1,456)	0.000%
TRS AMAT 2Y 01/20/2022	(200)	2,500	0.001%
TRS JP/4091 2Y 01/19/2022	7,200	(9,575)	(0.002%)
TRS IE/FLTR 2Y 01/19/2022	(3,233)	(5,805)	(0.001%)
TRS BKI 2Y 01/20/2022	168	(412)	0.000%
TRS VZ 2Y 01/20/2022	(3,505)	1,963	0.000%
TRS JP/7956 2Y 01/19/2022	6,100	(1,357)	0.000%
TRS RNR 2Y 01/20/2022	357	(1,310)	0.000%
TRS DE/KGX 2Y 01/19/2022	1,363	(11,873)	(0.003%)
TRS FITB 2Y 01/20/2022	2,900	6,293	0.001%
PETROLEOS MEXICANOS CDS 06/20/2026	550,000	(59,411)	(0.013%)
TRS JP/9064 2Y 01/19/2022	(9,400)	9,882	0.002%
TRS ZTS 2Y 01/20/2022	457	(4,488)	(0.001%)
TRS ES/BBVA 2Y 01/19/2022	1,300	173	0.000%
TRS DIS 2Y 01/20/2022	400	(6,096)	(0.001%)
TRS FI/KOJAMO 2Y 01/19/2022	12,027	(18,668)	(0.004%)
TRS SG/YZJSGD 2Y 01/20/2022	41,400	(5,183)	(0.001%)
TRS TECK 2Y 01/20/2022	(4,700)	8,883	0.002%
TRS GB/LSE 2Y 01/19/2022	400	(3,169)	(0.001%)
TRS JP/4528 2Y 01/19/2022	(8,400)	12,491	0.003%
TRS GB/CRN 2Y 01/19/2022	240,095	2,912	0.001%
TRS NLOK 2Y 01/20/2022	11,925	(11,329)	(0.002%)
TRS AU/FMG 2Y 01/19/2022	(3,080)	6,591	0.001%
TRS EGBN 2Y 01/20/2022	800	2,528	0.001%
TRS EEM 2Y 01/20/2022	(13,098)	23,576	0.005%
TRS AER 2Y 01/20/2022	5,034	9,816	0.002%
TRS F 2Y 01/20/2022	(22,667)	329	0.000%
TRS FR/ETL 2Y 01/19/2022	(699)	(1,466)	0.000%
TRS BMY 2Y 01/20/2022	(6,199)	17,543	0.004%
TRS VLO 2Y 01/20/2022	(1,378)	(5,595)	(0.001%)
TRS PKX 2Y 01/20/2022	(2,843)	26,269	0.006%
CDX EM CDSI S35 5Y PRC 06/20/2026	(1,650,000)	53,275	0.012%
TRS ES/BBVA 2Y 01/19/2022	4,755	633	0.000%
TRS FCFS 2Y 01/20/2022	1,691	372	0.000%
TRS AU/IGO 2Y 01/19/2022	22,624	(14,884)	(0.003%)
TRS FCX 2Y 01/20/2022	(600)	2,526	0.001%
TRS DK/DSV 2Y 01/19/2022	(371)	5,461	0.001%
TRS SE/NDA 2Y 01/19/2022	(13,729)	(13,581)	(0.003%)
QUEST DIAGNOSTICS INC CDS 06/20/2026	(220,000)	(6,990)	(0.002%)
TRS LYB 2Y 01/20/2022	(2,635)	2,477	0.001%
TRS LUV 2Y 01/20/2022	399	1,185	0.000%
TRS NSC 2Y 01/20/2022	327	(3,064)	(0.001%)
TRS GB/MGGT 2Y 10/12/2021	48,503	3,529	0.001%

TRS IBM 2Y 01/20/2022	(200)	(346)	0.000%
TRS IDXX 2Y 01/20/2022	(1,024)	40,704	0.009%
TRS AU/ALQ 2Y 01/19/2022	2,030	(176)	0.000%
TRS CA/SLF 2Y 01/19/2022	1,653	(235)	0.000%
TRS EZPW 2Y 01/20/2022	65,300	53,546	0.012%
TRS VZ 2Y 01/20/2022	(155)	87	0.000%
TRS TRQ 2Y 01/20/2022	(18,028)	16,225	0.004%
TRS ATO 2Y 01/20/2022	2,057	(2,798)	(0.001%)
TRS LUMN 2Y 01/20/2022	(1,700)	561	0.000%
TRS AON 2Y 01/20/2022	(1,231)	2,917	0.001%
TRS STXB 2Y 01/20/2022	1,729	1,452	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	1,590	0.000%
TRS PAYO 2Y 01/20/2022	40	(58)	0.000%
TRS JP/7936 2Y 01/19/2022	33,900	(41,730)	(0.009%)
TRS FR/BNP 2Y 01/19/2022	(306)	(642)	0.000%
TRS BPOP 2Y 01/20/2022	700	2,639	0.001%
TRS KKR 2Y 01/20/2022	4,077	(15,248)	(0.003%)
TRS IBM 2Y 01/20/2022	(4,008)	(6,934)	(0.002%)
TRS ATO 2Y 01/20/2022	300	(408)	0.000%
TRS HPE 2Y 01/20/2022	(4,000)	(2,040)	0.000%
TRS STXB 2Y 01/20/2022	500	420	0.000%
TRS FR/SGO 2Y 01/19/2022	(1,222)	3,992	0.001%
TRS STX 2Y 01/20/2022	(300)	549	0.000%
TRS ECL 2Y 01/20/2022	(420)	6,388	0.001%
TRS DE/HFG 2Y 01/19/2022	(2,914)	40,910	0.009%
TRS JP/7936 2Y 01/19/2022	13,400	(16,495)	(0.004%)
TRS IT/ISP 2Y 01/19/2022	(33,099)	(2,933)	(0.001%)
TRS DK/GN 2Y 01/19/2022	(3,183)	14,874	0.003%
TRS CA/BMO 2Y 01/19/2022	(2,234)	3,404	0.001%
TRS AMAT 2Y 01/20/2022	(1,152)	14,400	0.003%
TRS ADI 2Y 01/20/2022	(3,810)	24,474	0.005%
TRS HSY 2Y 01/20/2022	(977)	5,696	0.001%
TRS ADM 2Y 01/20/2022	(3,757)	9,430	0.002%
TRS JP/5802 2Y 01/19/2022	23,500	(6,546)	(0.001%)
TRS AT/BG 2Y 01/19/2022	2,978	16,213	0.004%
TRS TDOC 2Y 01/20/2022	(87)	622	0.000%
TRS CH/NESN 2Y 01/19/2022	(2,581)	2,437	0.001%
TRS SE/ERICB 2Y 01/19/2022	8,782	(883)	0.000%
TRS UPS 2Y 01/20/2022	88	(990)	0.000%
TRS KNX 2Y 01/20/2022	(500)	825	0.000%
TRS IT/RACE 2Y 01/19/2022	734	(5,314)	(0.001%)
TRS CP 2Y 01/20/2022	(5,093)	19,048	0.004%
TRS KEYS 2Y 01/20/2022	880	(13,508)	(0.003%)
TRS AMCX 2Y 01/20/2022	(1,000)	58	0.000%
TRS EQR 2Y 01/20/2022	500	(530)	0.000%
TRS JP/6465 2Y 01/19/2022	6,700	(39,732)	(0.009%)
TRS CZR 2Y 01/20/2022	3,136	15,523	0.003%
TRS DE/ZAL 2Y 01/19/2022	2,071	(35,792)	(0.008%)
TRS FUN 2Y 01/20/2022	6,570	15,702	0.003%
USD ZCIS 8/6/51 REC CPI	830,000	35,761	0.008%
TRS FR/AIR 2Y 01/19/2022	912	2,895	0.001%
TRS INTU 2Y 01/20/2022	280	(9,128)	(0.002%)
TRS GB/WTB 2Y 10/12/2021	7,309	6,401	0.001%
TRS GB/ITRK 2Y 01/19/2022	(4,342)	23,109	0.005%
TRS CFG 2Y 01/20/2022	5,734	18,578	0.004%
TRS CORN 2Y 01/20/2022	(1,600)	(304)	0.000%
TRS GB/LSEG 2Y 10/12/2021	404	(4,072)	(0.001%)
TRS STX 2Y 01/20/2022	(200)	366	0.000%
TRS BAC 2Y 01/20/2022	8,895	20,547	0.005%
TRS NL/INGA 2Y 01/19/2022	10,448	11,062	0.002%
TRS BR/RDOR3 2Y 01/20/2022	1,372	(1,156)	0.000%
EUR IRS 09/17/2031 PAY FIX	(2,250,000)	27,202	0.006%
TRS NJJ 2Y 01/20/2022	(573)	2,246	0.000%
TRS FUN 2Y 01/20/2022	200	418	0.000%
TRS CAKE 2Y 01/20/2022	(2,000)	(5,260)	(0.001%)
TRS HBAN 2Y 01/20/2022	8,711	2,439	0.001%
TRS FELE 2Y 01/20/2022	(600)	2,826	0.001%
TRS FR/ETL 2Y 01/19/2022	(14,154)	(29,675)	(0.007%)
TRS GM 2Y 01/20/2022	(10,456)	694	0.000%
TRS AMAT 2Y 01/20/2022	(300)	3,750	0.001%
TRS DEI 2Y 01/20/2022	500	(555)	0.000%
TRS BMY 2Y 01/20/2022	(430)	1,217	0.000%
TRS TW/2330 2Y 01/20/2022	11,000	(16,473)	(0.004%)
TRS WFC 2Y 01/20/2022	4,611	(1,061)	0.000%
TRS JP/6965 2Y 01/19/2022	7,600	(10,926)	(0.002%)
TRS JP/4751 2Y 01/19/2022	16,500	(17,791)	(0.004%)
TRS HPE 2Y 01/20/2022	(10,000)	(5,100)	(0.001%)
TRS LH 2Y 01/20/2022	(180)	3,287	0.001%
TRS ES/BBVA 2Y 01/19/2022	2,027	270	0.000%
TRS HK/1876 2Y 01/19/2022	702	14	0.000%
TRS LUMN 2Y 01/20/2022	(1,400)	462	0.000%
TRS ZEN 2Y 01/20/2022	240	(1,349)	0.000%
TRS NVDA 2Y 01/20/2022	(181)	2,941	0.001%
TRS ELF 2Y 01/20/2022	700	(854)	0.000%
TRS CAKE 2Y 01/20/2022	(4,035)	(10,612)	(0.002%)
TRS HPE 2Y 01/20/2022	(4,500)	(2,295)	(0.001%)
TRS IT/ATL 2Y 01/19/2022	13,060	8,245	0.002%
TRS NL/INGA 2Y 01/19/2022	5,019	5,314	0.001%
TRS LYB 2Y 01/20/2022	(1,500)	3,139	0.001%
TRS HRL 2Y 01/20/2022	(8,968)	14,349	0.003%
TRS C 2Y 01/20/2022	4,672	(1,261)	0.000%
TRS BXS 2Y 01/20/2022	(968)	(968)	0.000%
TRS CH/GEEN 2Y 01/19/2022	(69)	4,650	0.001%
TRS CBTX 2Y 01/20/2022	1,403	1,305	0.000%
TRS LNT 2Y 01/20/2022	(40)	132	0.000%
TRS BPOP 2Y 01/20/2022	2,672	10,073	0.002%
TRS GB/BRBY 2Y 01/19/2022	796	(987)	0.000%
TRS ES 2Y 01/20/2022	500	(1,775)	0.000%
TRS YNDX 2Y 01/20/2022	4,072	(212)	0.000%
TRS WFC 2Y 01/20/2022	2,481	(571)	0.000%

TRS CBTX 2Y 01/20/2022	700	651	0.000%
TRS KLAC 2Y 01/20/2022	(671)	22,029	0.005%
TRS LNT 2Y 01/20/2022	(75)	247	0.000%
TRS GB/DLN 2Y 10/12/2021	6,942	(24,974)	(0.005%)
TRS CA/RV 2Y 01/19/2022	(6,142)	17,118	0.004%
TRS DE/DPW 2Y 01/19/2022	8,431	(53,225)	(0.012%)
TRS SE/ATCOB 2Y 01/19/2022	2,919	(19,172)	(0.004%)
TRS KSU 2Y 01/20/2022	404	(4,379)	(0.001%)
TRS ELF 2Y 01/20/2022	5,700	(6,954)	(0.002%)
TRS AT/BG 2Y 01/19/2022	2,500	9,991	0.002%
TRS W 2Y 01/20/2022	700	(14,623)	(0.003%)
TRS GB/FRES 2Y 01/19/2022	29,757	(26,703)	(0.006%)
TRS DLR 2Y 01/20/2022	(1,037)	11,998	0.003%
TRS TRQ 2Y 01/20/2022	(1,100)	990	0.000%
TRS LUMN 2Y 01/20/2022	(10,723)	3,539	0.001%
TRS WDAY 2Y 01/20/2022	64	(1,277)	0.000%
CAD IRS 09/21/2031 PAY FIX	(1,775,000)	30,789	0.007%
TRS DIS 2Y 01/20/2022	1,100	(16,764)	(0.004%)
TRS MLM 2Y 01/20/2022	518	(10,158)	(0.002%)
TRS CN/696 2Y 01/19/2022	77,000	6,133	0.001%
TRS GB/DLG 2Y 01/19/2022	132,838	(26,490)	(0.006%)
TRS JP/9143 2Y 01/19/2022	(2,700)	2,305	0.001%
TRS GB/SGRO 2Y 01/19/2022	4,596	(3,870)	(0.001%)
TRS STXB 2Y 01/20/2022	1,020	857	0.000%
TRS LOW 2Y 01/20/2022	(492)	1,353	0.000%
TRS WFC 2Y 01/20/2022	1,867	(429)	0.000%
TRS CORN 2Y 01/20/2022	(1,200)	(228)	0.000%
TRS GS 2Y 01/20/2022	549	(13,132)	(0.003%)
TRS JP/6861 2Y 01/19/2022	400	(21,780)	(0.005%)
TRS HD 2Y 01/20/2022	145	(741)	0.000%
CNY IRS 08/09/2026 REC FIX	49,500,000	(19,265)	(0.004%)
TRS JP/8804 2Y 01/19/2022	14,400	(1,423)	0.000%
CNY IRS 06/02/2026 REC FIX	61,000,000	(24,902)	(0.005%)
TRS FISV 2Y 01/20/2022	2,356	330	0.000%
TRS GB/FRES 2Y 01/19/2022	13,916	(12,488)	(0.003%)
TRS HK/1299 2Y 01/19/2022	19,400	(125)	0.000%
TRS DE/BAYN 2Y 01/19/2022	(12,072)	(20,066)	(0.004%)
TRS LNT 2Y 01/20/2022	(31)	102	0.000%
TRS EXPD 2Y 01/20/2022	(200)	1,832	0.000%
TRS DVN 2Y 01/20/2022	9,185	(672)	0.000%
TRS RCL 2Y 01/20/2022	(3,575)	502	0.000%
TRS VIAC 2Y 01/20/2022	(3,300)	2,838	0.001%
TRS AT/BG 2Y 01/19/2022	2,632	14,329	0.003%
TRS OUT 2Y 01/20/2022	2,000	3,900	0.001%
TRS DE/SBS 2Y 01/19/2022	(855)	15,054	0.003%
TRS GB/GEN 2Y 01/19/2022	30,605	(13,608)	(0.003%)
TRS CH/SCHN 2Y 01/19/2022	(1,173)	22,994	0.005%
TRS IQV 2Y 01/20/2022	(916)	20,491	0.005%
TRS SRRK 2Y 01/20/2022	120	(842)	0.000%
TRS AME 2Y 01/20/2022	(1,014)	7,524	0.002%
TRS PTIC 2Y 01/20/2022	6,500	325	0.000%
TRS LUV 2Y 01/20/2022	7,947	23,603	0.005%
TRS BR/RDOR3 2Y 01/20/2022	12,219	(10,298)	(0.002%)
KRW IRS 09/17/2031 REC FIX	6,340,000,000	10,608	0.002%
TRS DDMX 2Y 01/20/2022	5,371	(161)	0.000%
TRS PAYO 2Y 01/20/2022	50	(73)	0.000%
TRS MLM 2Y 01/20/2022	28	(549)	0.000%
TRS GB/PLP 2Y 01/19/2022	2,600	(1,156)	0.000%
TRS HK/1910 2Y 01/19/2022	231,000	71,217	0.016%
TRS APO 2Y 01/20/2022	2,885	(4,126)	(0.001%)
TRS AMAT 2Y 01/20/2022	(100)	1,250	0.000%
TRS STX 2Y 01/20/2022	(600)	947	0.000%
TRS XRT 2Y 01/20/2022	(600)	1,572	0.000%
TRS JP/3382 2Y 01/19/2022	4,600	(3,017)	(0.001%)
TRS GTN 2Y 01/20/2022	(6,500)	(8,450)	(0.002%)
TRS ES/AMS 2Y 01/19/2022	322	2,682	0.001%
TRS NVDA 2Y 01/20/2022	(3,701)	60,141	0.013%
TRS GB/SSPG 2Y 01/19/2022	13,987	5,051	0.001%
TRS OIH 2Y 01/20/2022	(200)	(446)	0.000%
TRS NL/AD 2Y 01/19/2022	(5,925)	(1,681)	0.000%
TRS JP/8801 2Y 01/19/2022	28,700	(7,607)	(0.002%)
TRS LNT 2Y 01/20/2022	(66)	217	0.000%
TRS CCI 2Y 01/20/2022	(528)	8,094	0.002%
TRS JP/4502 2Y 01/19/2022	(30,900)	32,206	0.007%
TRS GB/BOO 2Y 01/19/2022	15,175	(8,445)	(0.002%)
TRS CH/ABBN 2Y 01/19/2022	6,104	(14,213)	(0.003%)
TRS LNT 2Y 01/20/2022	(29)	95	0.000%
TRS GB/COPA 2Y 01/20/2022	(3,787)	4,431	0.001%
TRS PYCR 2Y 01/20/2022	4,871	10,180	0.002%
TRS JNJ 2Y 01/20/2022	(1,754)	6,876	0.002%
TRS JP/6326 2Y 01/19/2022	(5,300)	5,834	0.001%
TRS OPRT 2Y 01/20/2022	1,061	891	0.000%
TRS HK/1999 2Y 01/19/2022	(2,000)	812	0.000%
TRS FLT 2Y 01/20/2022	1,088	1,567	0.000%
TRS BR/MGLU3 2Y 01/20/2022	1,223	(663)	0.000%
TRS CL 2Y 01/20/2022	(1,639)	2,672	0.001%
TRS IR 2Y 01/20/2022	299	(1,366)	0.000%
TRS CFG 2Y 01/20/2022	7,431	24,076	0.005%
TRS SBUX 2Y 01/20/2022	4,265	(32,968)	(0.007%)
TRS CPT 2Y 01/20/2022	2,764	(10,061)	(0.002%)
TRS PKX 2Y 01/20/2022	(2,100)	19,404	0.004%
USD ZCIS 9/30/31 REC CPI	306,000	(304)	0.000%
TRS JNPR 2Y 01/20/2022	5,248	(2,781)	(0.001%)
TRS GR/LAMDA 2Y 01/19/2022	2,180	(997)	0.000%
TRS WERN 2Y 01/20/2022	(500)	1,685	0.000%
TRS TW/2357 2Y 01/20/2022	(10,000)	(252)	0.000%
TRS PAYO 2Y 01/20/2022	1,700	(2,465)	(0.001%)
TRS CVNA 2Y 01/20/2022	380	(10,762)	(0.002%)
TRS WDAY 2Y 01/20/2022	31	(619)	0.000%
TRS CVNA 2Y 01/20/2022	735	(20,815)	(0.005%)

TRS DISCK 2Y 01/20/2022	7,000	(9,940)	(0.002%)
TRS DK/VWS 2Y 01/19/2022	(3,125)	(2,434)	(0.001%)
TRS AEE 2Y 01/20/2022	400	(1,736)	0.000%
TRS FBHS 2Y 01/20/2022	(1,850)	11,452	0.003%
TRS GB/TRN 2Y 10/12/2021	43,993	(7,113)	(0.002%)
TRS ABTX 2Y 01/20/2022	500	1,590	0.000%
TRS ES/AMS 2Y 01/19/2022	5,994	28,606	0.006%
TRS CSCO 2Y 01/20/2022	(400)	1,252	0.000%
TRS ORLY 2Y 01/20/2022	524	(6,188)	(0.001%)
TRS LUV 2Y 01/20/2022	1,549	4,601	0.001%
TRS FR/MC 2Y 01/19/2022	(107)	3,545	0.001%
TRS STT 2Y 01/20/2022	26,045	(83,344)	(0.018%)
TRS WDAY 2Y 01/20/2022	19	(379)	0.000%
TRS FISV 2Y 01/20/2022	302	42	0.000%
TRS CMS 2Y 01/20/2022	6,224	(31,058)	(0.007%)
TRS TSLA 2Y 01/20/2022	(217)	(4,264)	(0.001%)
TRS UPS 2Y 01/20/2022	437	(4,916)	(0.001%)
TRS HSAQ 2Y 01/20/2022	657	(0)	0.000%
TRS TRQ 2Y 01/20/2022	(1,600)	1,440	0.000%
TRS INTC 2Y 01/20/2022	(2,518)	4,633	0.001%
COMMUNITY HEALTH SYSTEMS CDS 12/20/2026	(95,000)	6,757	0.001%
TRS VMC 2Y 01/20/2022	456	(2,654)	(0.001%)
TRS NSC 2Y 01/20/2022	2,434	(22,807)	(0.005%)
TRS CAWDO 2Y 01/19/2022	5,000	(6,356)	(0.001%)
TRS AU/ALQ 2Y 01/19/2022	27,470	(1,589)	0.000%
TRS FR/OR 2Y 01/19/2022	(2,509)	94,174	0.021%
TRS FNV 2Y 01/20/2022	540	(7,333)	(0.002%)
TRS GE 2Y 01/20/2022	200	174	0.000%
TRS GB/AZN 2Y 01/19/2022	765	8,586	0.002%
TRS LIN 2Y 01/20/2022	519	(10,977)	(0.002%)
TRS ADM 2Y 01/20/2022	(400)	1,004	0.000%
TRS CL 2Y 01/20/2022	(1,786)	2,911	0.001%
TRS JP/6113 2Y 01/19/2022	500	(368)	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	1,590	0.000%
TRS HK/1876 2Y 01/19/2022	3,019	29	0.000%
USD ZCIS 9/21/31 REC CPI	585,000	2,479	0.001%
TRS GB/PRU 2Y 01/19/2022	32,049	1,727	0.000%
TRS JNJ 2Y 01/20/2022	(368)	1,443	0.000%
TRS JNPR 2Y 01/20/2022	(800)	424	0.000%
TRS MX/ALFAA 2Y 01/19/2022	180,000	3,750	0.001%
TRS AMAT 2Y 01/20/2022	(2,061)	25,763	0.006%
TRS JNPR 2Y 01/20/2022	(700)	371	0.000%
TRS ELS 2Y 01/20/2022	5,007	(24,434)	(0.005%)
TRS FBHS 2Y 01/20/2022	(848)	5,249	0.001%
TRS CP 2Y 01/20/2022	(988)	3,695	0.001%
TRS STX 2Y 01/20/2022	(500)	915	0.000%
TRS PKX 2Y 01/20/2022	(300)	2,772	0.001%
TRS EQR 2Y 01/20/2022	400	(424)	0.000%
TRS CH/SGSN 2Y 01/19/2022	(99)	15,403	0.003%
TRS XOP 2Y 01/20/2022	(3,655)	(24,817)	(0.005%)
TRS EEFT 2Y 01/20/2022	160	(205)	0.000%
TRS LIN 2Y 01/20/2022	1,504	(31,810)	(0.007%)
TRS NL/INGA 2Y 01/19/2022	1,539	1,629	0.000%
TRS FUN 2Y 01/20/2022	400	836	0.000%
TRS GB/GNC 2Y 10/12/2021	145,078	12,511	0.003%
TRS CME 2Y 01/20/2022	629	2,780	0.001%
TRS LNT 2Y 01/20/2022	(12)	39	0.000%
TRS X 2Y 01/20/2022	(2,200)	(1,342)	0.000%
TRS CAX 2Y 01/19/2022	3,034	(8,863)	(0.002%)
TRS PNC 2Y 01/20/2022	623	3,402	0.001%
TRS WFG 2Y 01/20/2022	3,813	14	0.000%
TRS BR/MGLU3 2Y 01/20/2022	5,100	(2,765)	(0.001%)
TRS DK/MAERSKB 2Y 01/19/2022	(22)	8,670	0.002%
TRS LUV 2Y 01/20/2022	500	1,485	0.000%
TRS TER 2Y 01/20/2022	(3,436)	44,874	0.010%
TRS SOYB 2Y 01/20/2022	(1,300)	689	0.000%
TRS VRSK 2Y 01/20/2022	(3,402)	14,595	0.003%
TRS HK/1910 2Y 01/19/2022	45,000	(347)	0.000%
TRS DHR 2Y 01/20/2022	207	(4,310)	(0.001%)
TRS DGX 2Y 01/20/2022	(350)	3,668	0.001%
TRS GB/PLP 2Y 01/19/2022	2,185	(972)	0.000%
TRS D 2Y 01/20/2022	835	(2,113)	0.000%
TRS FNV 2Y 01/20/2022	800	(10,864)	(0.002%)
TRS LNT 2Y 01/20/2022	(13)	43	0.000%
TRS SHW 2Y 01/20/2022	1,033	(20,329)	(0.004%)
TRS INTU 2Y 01/20/2022	20	(652)	0.000%
TRS EGBN 2Y 01/20/2022	800	2,528	0.001%
TRS CH/TECN 2Y 01/19/2022	(38)	2,202	0.000%
TRS IPG 2Y 01/20/2022	(1,500)	1,485	0.000%
TRS GLW 2Y 01/20/2022	(1,401)	3,012	0.001%
TRS CH/ZURN 2Y 01/19/2022	2,571	(32,277)	(0.007%)
TRS WDAY 2Y 01/20/2022	121	(2,415)	(0.001%)
TRS OPRT 2Y 01/20/2022	1,655	1,390	0.000%
TRS AEE 2Y 01/20/2022	600	(2,604)	(0.001%)
TRS SRRK 2Y 01/20/2022	400	(2,808)	(0.001%)
TRS VZ 2Y 01/20/2022	(1,174)	657	0.000%
TRS PAYO 2Y 01/20/2022	42,813	(62,079)	(0.014%)
TRS OIH 2Y 01/20/2022	(100)	(223)	0.000%
TRS ATO 2Y 01/20/2022	300	(408)	0.000%
TRS FELE 2Y 01/20/2022	(116)	438	0.000%
TRS AU/RIO 2Y 01/19/2022	(5,165)	29,835	0.007%
TRS DE/DAI 2Y 01/19/2022	(4,224)	(35,485)	(0.008%)
TRS GR/LAMDA 2Y 01/19/2022	4,838	(2,214)	0.000%
TRS DE/HNR1 2Y 01/19/2022	(3,843)	27,377	0.006%
TRS SE/ERICB 2Y 01/19/2022	6,629	(666)	0.000%
TRS GE 2Y 01/20/2022	750	653	0.000%
TRS T 2Y 01/20/2022	(1,300)	728	0.000%
TRS EOG 2Y 01/20/2022	1,075	5,332	0.001%
TRS INTC 2Y 01/20/2022	(604)	1,111	0.000%
TRS LNT 2Y 01/20/2022	(15)	49	0.000%

TRS WY 2Y 01/20/2022	(1,710)	(906)	0.000%
TRS TSLA 2Y 01/20/2022	(252)	(4,952)	(0.001%)
TRS CA/FM 2Y 01/19/2022	(1,000)	805	0.000%
TRS OLK 2Y 01/20/2022	600	(81)	0.000%
PLN IRS 12/15/2031 PAY FIX	(21,600,000)	109,123	0.024%
TRS DE/SBS 2Y 01/19/2022	(355)	7,402	0.002%
TRS EXPD 2Y 01/20/2022	(2,159)	19,776	0.004%
TRS NRG 2Y 01/20/2022	(3,556)	11,379	0.003%
TRS BR/MGLU3 2Y 01/20/2022	10,300	(5,584)	(0.001%)
TRS O 2Y 01/20/2022	(8,128)	29,261	0.006%
TRS UDR 2Y 01/20/2022	(181)	121	0.000%
TRS CTAS 2Y 01/20/2022	3,223	(58,336)	(0.013%)
TRS EOG 2Y 01/20/2022	6,263	(9,285)	(0.002%)
TRS VMC 2Y 01/20/2022	28	(163)	0.000%
TRS STT 2Y 01/20/2022	4,698	(15,034)	(0.003%)
TRS DGX 2Y 01/20/2022	(360)	3,773	0.001%
TRS JP/6594 2Y 01/19/2022	(600)	7,790	0.002%
TRS NVDA 2Y 01/20/2022	(636)	10,335	0.002%
TRS GB/IHG 2Y 01/19/2022	45,471	160,521	0.035%
TRS CP 2Y 01/20/2022	(1,264)	4,727	0.001%
TRS SE/ASSAB 2Y 01/19/2022	4,415	(5,699)	(0.001%)
TRS CRM 2Y 01/20/2022	679	10,226	0.002%
TRS DK/GMAB 2Y 01/19/2022	120	2,000	0.000%
TRS NL/ASML 2Y 01/19/2022	829	(73,461)	(0.016%)
TRS DE/ALV 2Y 01/19/2022	(2,692)	5,426	0.001%
TRS OCA 2Y 01/20/2022	6,500	325	0.000%
TRS GB/AUTO 2Y 01/19/2022	35,256	(10,736)	(0.002%)
TRS CH/GEBN 2Y 01/19/2022	(109)	7,345	0.002%
TRS WERN 2Y 01/20/2022	(500)	1,685	0.000%
TRS BMY 2Y 01/20/2022	(1,000)	2,830	0.001%
TRS LYV 2Y 01/20/2022	3,740	17,167	0.004%
TRS ES/BBVA 2Y 01/19/2022	5,327	710	0.000%
TRS GB/BRBY 2Y 01/19/2022	1,826	(2,264)	0.000%
TRS KMB 2Y 01/20/2022	3,336	(15,279)	(0.003%)
TRS JP/6460 2Y 01/19/2022	15,400	(1,660)	0.000%
TRS NO/YAR 2Y 01/19/2022	(5,008)	(14,208)	(0.003%)
TRS GE 2Y 01/20/2022	1,846	(400)	0.000%
TRS HLXA 2Y 01/20/2022	7,549	151	0.000%
TRS FITB 2Y 01/20/2022	5,036	10,928	0.002%
TRS GB/GPOR 2Y 01/19/2022	17,064	(2,989)	(0.001%)
TRS MU 2Y 01/20/2022	(3,865)	10,977	0.002%
TRS JP/6971 2Y 01/19/2022	(2,800)	7,145	0.002%
TRS ADM 2Y 01/20/2022	(400)	1,004	0.000%
TRS XOP 2Y 01/20/2022	(300)	(2,037)	0.000%
TRS CTVA 2Y 01/20/2022	(3,231)	2,876	0.001%
TRS GB/DLN 2Y 01/19/2022	3,587	(12,904)	(0.003%)
TRS LYB 2Y 01/20/2022	(3,947)	3,710	0.001%
TRS FITB 2Y 01/20/2022	626	1,358	0.000%
TRS XOM 2Y 01/20/2022	(1,239)	(2,974)	(0.001%)
TRS MLM 2Y 01/20/2022	148	(2,902)	(0.001%)
PLN IRS 08/06/2031 PAY FIX	(18,000,000)	240,896	0.053%
TRS QCOM 2Y 01/20/2022	786	(7,278)	(0.002%)
TRS JP/6098 2Y 01/19/2022	4,600	(5,538)	(0.001%)
TRS GS 2Y 01/20/2022	490	(11,721)	(0.003%)
TRS VIAC 2Y 01/20/2022	(500)	430	0.000%
TRS ZEN 2Y 01/20/2022	2,687	(15,101)	(0.003%)
TRS GS 2Y 01/20/2022	565	(13,515)	(0.003%)
GBP SONIA IRS 9/28/31 PAY FIX	(5,700,000)	8,694	0.002%
TRS TRQ 2Y 01/20/2022	(5,600)	5,040	0.001%
TRS SE/ATCOB 2Y 01/19/2022	2,535	(16,650)	(0.004%)
TRS GB/GPOR 2Y 01/19/2022	29,966	(5,249)	(0.001%)
TRS GB/SSPG 2Y 01/19/2022	9,022	3,258	0.001%
TRS LNT 2Y 01/20/2022	(130)	428	0.000%
TRS IBM 2Y 01/20/2022	(500)	(865)	0.000%
TRS ES/BBVA 2Y 01/19/2022	95,146	12,674	0.003%
TRS PNC 2Y 01/20/2022	130	710	0.000%
CDX IG CDSI S36 5Y 06/20/2026	(11,000,000)	(264,990)	(0.058%)
TRS VMC 2Y 01/20/2022	54	(314)	0.000%
TRS LNT 2Y 01/20/2022	(76)	250	0.000%
TRS IDXX 2Y 01/20/2022	(128)	5,088	0.001%
TRS FR/OR 2Y 01/19/2022	(1,041)	10,500	0.002%
TRS GOOG 2Y 01/20/2022	114	(27,224)	(0.006%)
TRS JP/5713 2Y 01/19/2022	15,700	(41,191)	(0.009%)
TRS MNST 2Y 01/20/2022	3,847	(24,275)	(0.005%)
TRS PAYO 2Y 01/20/2022	350	(508)	0.000%
TRS AIZ 2Y 01/20/2022	550	(3,388)	(0.001%)
TRS CSCO 2Y 01/20/2022	(2,400)	7,512	0.002%
TRS CH/PGHN 2Y 01/19/2022	267	(35,382)	(0.008%)
TRS PCTY 2Y 01/20/2022	89	640	0.000%
TRS ASND 2Y 01/20/2022	57	118	0.000%
TRS DEI 2Y 01/20/2022	6,200	(6,882)	(0.002%)
TRS NFLX 2Y 01/20/2022	370	10,164	0.002%
SOUTH AFRICA CDS 06/20/2026	(1,100,000)	47,732	0.010%
TRS LULU 2Y 01/20/2022	410	(5,843)	(0.001%)
TRS GB/ABDN 2Y 01/19/2022	(221,545)	12,836	0.003%
TRS GB/ASC 2Y 01/19/2022	7,208	(33,798)	(0.007%)
TRS ELAN 2Y 01/20/2022	23,064	(11,993)	(0.003%)
TRS JP/6594 2Y 01/19/2022	(2,300)	29,862	0.007%
TRS XOP 2Y 01/20/2022	(500)	(3,395)	(0.001%)
TRS DK/RBREW 2Y 01/19/2022	3,747	(32,100)	(0.007%)
TRS NVDA 2Y 01/20/2022	(1,344)	21,840	0.005%
TRS DE/IFX 2Y 01/19/2022	2,913	(7,508)	(0.002%)
TRS CTXS 2Y 01/20/2022	2,955	(4,814)	(0.001%)
TRS AU/RIO 2Y 01/19/2022	(1,062)	6,135	0.001%
TRS GB/CRN 2Y 10/12/2021	183,930	2,230	0.000%
TRS GR/LAMDA 2Y 01/19/2022	32,897	(15,052)	(0.003%)
TRS LNT 2Y 01/20/2022	(76)	250	0.000%
TRS CA/CNQ 2Y 01/19/2022	(23,598)	(216)	0.000%
TRS STXB 2Y 01/20/2022	1,000	840	0.000%
TRS FB 2Y 01/20/2022	1,112	(38,397)	(0.008%)

TRS FCX 2Y 01/20/2022	(2,977)	12,533	0.003%
TRS SNCY 2Y 01/20/2022	7,137	7,637	0.002%
TRS NO/EQNR 2Y 01/19/2022	9,210	14,434	0.003%
TRS KNX 2Y 01/20/2022	(400)	660	0.000%
TRS NL/PRX 2Y 01/19/2022	3,845	(1,113)	0.000%
TRS FNV 2Y 01/20/2022	188	(2,553)	(0.001%)
TRS JP/8136 2Y 01/19/2022	4,000	4,421	0.001%
TRS ABC 2Y 01/20/2022	(925)	5,874	0.001%
TRS CAS 2Y 01/20/2022	1,400	28	0.000%
TRS PCTY 2Y 01/20/2022	100	719	0.000%
TRS VRSK 2Y 01/20/2022	(2,540)	10,897	0.002%
TRS GB/BP/ 2Y 01/19/2022	(162,579)	(92,114)	(0.020%)
TRS CH/ROG 2Y 01/19/2022	2,351	(4,415)	(0.001%)
TRS IDXX 2Y 01/20/2022	(142)	5,645	0.001%
TRS GB/GPOR 2Y 01/19/2022	3,628	(855)	0.000%
TRS AU/RIO 2Y 01/19/2022	(8,722)	50,381	0.011%
TRS AER 2Y 01/20/2022	1,711	3,336	0.001%
TRS VRSN 2Y 01/20/2022	3,273	(63,038)	(0.014%)
TRS TUP 2Y 01/20/2022	(1,700)	816	0.000%
TRS JP/9143 2Y 01/19/2022	(5,800)	4,951	0.001%
TRS AME 2Y 01/20/2022	(383)	2,842	0.001%
TRS JNPR 2Y 01/20/2022	5,931	(3,143)	(0.001%)
TRS SLQT 2Y 01/20/2022	6,900	(7,797)	(0.002%)
TRS OGN 2Y 01/20/2022	(19,218)	22,606	0.005%
TRS NL/UMG 2Y 01/19/2022	20,492	14,814	0.003%
TRS DE/RWE 2Y 01/19/2022	(10,804)	24,904	0.005%
TRS WERN 2Y 01/20/2022	(1,000)	3,370	0.001%
TRS GB/SSPG 2Y 01/19/2022	65,076	9,908	0.002%
TRS XOM 2Y 01/20/2022	(294)	(706)	0.000%
TRS CA/BMO 2Y 01/19/2022	(994)	1,515	0.000%
TRS EOG 2Y 01/20/2022	590	2,926	0.001%
TRS HK/6823 2Y 01/19/2022	450,000	(4,624)	(0.001%)
TRS NL/INGA 2Y 01/19/2022	18,001	19,058	0.004%
TRS VRTX 2Y 01/20/2022	(2,642)	19,736	0.004%
TRS DHR 2Y 01/20/2022	207	(4,310)	(0.001%)
TRS CORN 2Y 01/20/2022	(1,000)	(190)	0.000%
TRS VER 2Y 01/20/2022	11,529	(32,973)	(0.007%)
TRS SHOP 2Y 01/20/2022	130	(15,491)	(0.003%)
TRS BXS 2Y 01/20/2022	(3,500)	(3,500)	(0.001%)
TRS INTU 2Y 01/20/2022	100	(3,260)	(0.001%)
TRS JP/2412 2Y 01/19/2022	6,100	9,866	0.002%
TRS IT/STLA 2Y 01/19/2022	5,472	(5,185)	(0.001%)
USD ZCIS 9/30/31 REC CPI	342,000	(661)	0.000%
TRS LNT 2Y 01/20/2022	(66)	217	0.000%
TRS SG/CD 2Y 01/19/2022	8,500	(501)	0.000%
TRS WDAY 2Y 01/20/2022	100	(1,996)	0.000%
TRS DK/COLOB 2Y 01/19/2022	647	(8,768)	(0.002%)
TRS STXB 2Y 01/20/2022	700	588	0.000%
TRS KEYS 2Y 01/20/2022	1,116	(17,131)	(0.004%)
TRS GB/AZN 2Y 01/19/2022	1,769	19,855	0.004%
TRS RNR 2Y 01/20/2022	872	(3,200)	(0.001%)
TRS GB/SGRO 2Y 01/19/2022	4,346	(3,660)	(0.001%)
TRS ELF 2Y 01/20/2022	13,994	(17,073)	(0.004%)
TRS NO/NHY 2Y 01/19/2022	(22,729)	4,472	0.001%
TRS PCTY 2Y 01/20/2022	1,180	8,484	0.002%
TRS T 2Y 01/20/2022	(11,085)	6,208	0.001%
TRS GB/BARC 2Y 01/19/2022	(135,035)	(13,064)	(0.003%)
TRS BAP 2Y 01/20/2022	1,040	5,439	0.001%
TRS PGR 2Y 01/20/2022	(10,750)	12,270	0.003%
TRS OIH 2Y 01/20/2022	(400)	(892)	0.000%
TRS CH/GIVN 2Y 01/19/2022	(38)	10,683	0.002%
TRS GB/BOO 2Y 01/19/2022	61,768	(34,372)	(0.008%)
TRS FI/STERV 2Y 01/19/2022	3,140	(5,365)	(0.001%)
TRS CA/ENB 2Y 01/19/2022	(3,774)	1,162	0.000%
TRS WFC 2Y 01/20/2022	3,314	(762)	0.000%
TRS XOM 2Y 01/20/2022	(1,213)	(2,911)	(0.001%)
TRS EEM 2Y 01/20/2022	(1,700)	3,060	0.001%
TRS CA/CNQ 2Y 01/19/2022	(15,500)	(22,027)	(0.005%)
USD ZCIS 10/1/31 REC CPI	307,000	(53)	0.000%
TRS FUN 2Y 01/20/2022	900	1,881	0.000%
TRS SIBN 2Y 01/20/2022	700	(868)	0.000%
TRS STX 2Y 01/20/2022	(300)	549	0.000%
GBP SONIA IRS 9/27/51 PAY FIX	(1,020,000)	24,554	0.005%
TRS GB/INF 2Y 01/19/2022	34,118	16,090	0.004%
TRS GB/SLA 2Y 01/19/2022	(14,766)	955	0.000%
TRS JP/6594 2Y 01/19/2022	(2,800)	36,354	0.008%
TRS SNRH 2Y 01/20/2022	6,500	260	0.000%
TRS BMY 2Y 01/20/2022	(2,300)	6,509	0.001%
TRS DE/EOAN 2Y 01/19/2022	(25,963)	15,639	0.003%
TRS JP/7205 2Y 01/19/2022	12,100	3,370	0.001%
TRS PKX 2Y 01/20/2022	(500)	4,620	0.001%
TRS CA/CNQ 2Y 01/19/2022	(4,373)	(6,215)	(0.001%)
TRS GB/WTB 2Y 01/19/2022	9,041	7,918	0.002%
TRS EEM 2Y 01/20/2022	(1,600)	2,880	0.001%
TRS LNT 2Y 01/20/2022	(15)	49	0.000%
TRS EGBN 2Y 01/20/2022	300	948	0.000%
TRS VZ 2Y 01/20/2022	(1,700)	952	0.000%
TRS NO/EQNR 2Y 01/19/2022	17,291	11,701	0.003%
TRS XOM 2Y 01/20/2022	(3,901)	(9,362)	(0.002%)
TRS ZEN 2Y 01/20/2022	140	(787)	0.000%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	74,900	(12,849)	(0.003%)
TRS V 2Y 01/20/2022	1,333	(8,451)	(0.002%)
TRS GB/PLP 2Y 01/19/2022	7,000	(3,112)	(0.001%)
TRS IR 2Y 01/20/2022	1,000	(4,570)	(0.001%)
TRS ES 2Y 01/20/2022	250	(888)	0.000%
TRS DE/IFX 2Y 01/19/2022	12,503	(32,224)	(0.007%)
TRS XOM 2Y 01/20/2022	(799)	(1,918)	0.000%
TRS CME 2Y 01/20/2022	2,293	10,135	0.002%
TRS SE/HMB 2Y 01/19/2022	(18,902)	(19,000)	(0.004%)
TRS CEF 2Y 01/20/2022	1,500	(915)	0.000%

TRS FR/SAN 2Y 01/19/2022	4,915	(9,736)	(0.002%)
TRS JP/8801 2Y 01/19/2022	10,300	(2,730)	(0.001%)
TRS CADE 2Y 01/20/2022	1,000	790	0.000%
TRS RACE 2Y 01/20/2022	1,386	(17,131)	(0.004%)
PLN IRS 09/21/2031 PAY FIX	(163,000)	474	0.000%
TRS IPG 2Y 01/20/2022	(5,000)	4,950	0.001%
TRS CAS 2Y 01/20/2022	5,100	102	0.000%
TRS LCAP 2Y 01/20/2022	3,300	83	0.000%
TRS DE/SHL 2Y 01/19/2022	6,820	(10,902)	(0.002%)
TRS UPS 2Y 01/20/2022	257	(2,891)	(0.001%)
TRS CTAQ 2Y 01/20/2022	16,234	325	0.000%
TRS VIIAW 2Y 01/20/2022	3,646	36	0.000%
TRS BKI 2Y 01/20/2022	2,050	(5,023)	(0.001%)
TRS KLAC 2Y 01/20/2022	(2,313)	75,936	0.017%
TRS ZBRA 2Y 01/20/2022	(154)	10,096	0.002%
TRS ES/AMS 2Y 01/19/2022	730	6,080	0.001%
TRS IDXX 2Y 01/20/2022	(114)	4,532	0.001%
TRS GB/LSE 2Y 01/19/2022	1,000	(7,923)	(0.002%)
TRS PAYO 2Y 01/20/2022	2,100	(3,045)	(0.001%)
TRS XRT 2Y 01/20/2022	(800)	2,096	0.000%
TRS BPOP 2Y 01/20/2022	1,200	4,524	0.001%
TRS CSX 2Y 01/20/2022	3,969	(4,406)	(0.001%)
TRS LNT 2Y 01/20/2022	(176)	579	0.000%
TRS LNT 2Y 01/20/2022	(76)	250	0.000%
TRS TECK 2Y 01/20/2022	(4,600)	8,694	0.002%
TRS KMB 2Y 01/20/2022	587	(2,688)	(0.001%)
TRS YSAC 2Y 01/20/2022	3,300	165	0.000%
CNY IRS 06/02/2026 REC FIX	8,575,000	15,454	0.003%
TRS GB/TCS 2Y 01/20/2022	2,796	2,125	0.000%
TRS AMAT 2Y 01/20/2022	(797)	9,963	0.002%
TRS HK/1910 2Y 01/19/2022	48,000	14,798	0.003%
TRS PPD 2Y 01/20/2022	6,850	754	0.000%
TRS CFG 2Y 01/20/2022	4,200	13,608	0.003%
TRS FCX 2Y 01/20/2022	(1,200)	5,052	0.001%
TRS CADE 2Y 01/20/2022	1,000	790	0.000%
TRS WDAY 2Y 01/20/2022	469	(9,361)	(0.002%)
TRS DE/HFG 2Y 01/19/2022	(705)	5,651	0.001%
TRS LRCX 2Y 01/20/2022	(245)	10,376	0.002%
TRS DRE 2Y 01/20/2022	(3,224)	8,866	0.002%
TRS VIAC 2Y 01/20/2022	(2,100)	1,806	0.000%
TRS TW/2330 2Y 01/20/2022	8,000	(8,994)	(0.002%)

Total Swap Contracts **1,130,683**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
BJZ1 10YR MINI JGB FUT DEC 21	5	12/10/2021	680,624	(10,808)	0.150%
CAC40 10 EURO FUT 10/21	30	10/15/2021	2,265,038	(110,412)	0.498%
CNZ1 CAN 10YR BOND FUT DEC 21	(23)	12/20/2021	(2,599,439)	65,525	(0.572%)
DAX INDEX FUT 12/21	(18)	12/17/2021	(7,968,985)	308,378	(1.752%)
DUZ1 EURO SCHATZ FUT DEC 21	84	12/8/2021	10,917,704	(61,943)	2.401%
EURO STOXX 50 FUT 12/21	(40)	12/17/2021	(1,875,600)	50,894	(0.412%)
FTSE 100 IDX FUT 12/21	(119)	12/17/2021	(11,341,692)	129,164	(2.494%)
FTSE/MIB IDX FUT 12/21	3	12/17/2021	440,862	(11,429)	0.097%
FVZ1 5YR US NOTE FUT DEC 21	(252)	12/31/2021	(30,931,032)	224,290	(6.801%)
G Z1 LONG GILT FUT DEC 21	116	12/29/2021	19,560,745	(959,567)	4.301%
HANG SENG IDX FUT 10/21	89	10/28/2021	14,018,845	128,576	3.083%
IKZ1 EURO BTP FUT DEC 21	(25)	12/8/2021	(4,400,282)	124,775	(0.968%)
KEZ1 KOREA 3YR BND FUT DEC 21	42	12/21/2021	3,880,743	(34,809)	0.853%
MSCI EMG MKT FUT 12/21	(187)	12/17/2021	(11,646,360)	369,269	(2.561%)
OEZ1 EURO BOBL FUT DEC 21	42	12/8/2021	6,564,439	(195,464)	1.443%
OMXS30 IND FUT 10/21	(55)	10/15/2021	(1,415,617)	83,696	(0.311%)
RXZ1 EURO BUND FUT DEC 21	67	12/8/2021	13,179,637	(553,505)	2.898%
S&P500 EMINI FUT 12/21	(447)	12/17/2021	(96,054,713)	2,807,571	(21.121%)
SPI 200 FUT 12/21	48	12/16/2021	6,326,969	(180,373)	1.391%
TOPIX INDX FUT 12/21	(194)	12/9/2021	(35,393,953)	881,417	(7.783%)
TUZ1 2YR US NOTE FUT DEC 21	87	12/31/2021	19,144,758	(12,358)	4.210%
TYZ1 UST 10YR FUT DEC 21	15	12/21/2021	1,974,141	(24,631)	0.434%
UBZ1 EURO BUXL 30Y FUT DEC 21	27	12/8/2021	6,359,550	(367,384)	1.398%
USZ1 UST 30YR FUT DEC 21	47	12/21/2021	7,483,281	(148,778)	1.645%
WNZ1 ULTRA US BOND FUT DEC 21	(13)	12/21/2021	(2,483,813)	61,274	(0.546%)
XMZ1 AUST 10Y BOND FUT DEC 21	(16)	12/15/2021	(1,636,441)	54,832	(0.360%)

Total Futures Contracts **2,618,200**

NET ASSETS **454,773,922**

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares **10.75**
(\$118,207,340 / 10,996,994 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares **10.80**
(\$336,566,582 / 31,155,781 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	EEL	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	GYP	Guyanese 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.