

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	112,219	0.069%
2020 Cash Mandatory Exchangeable Trust			214	258,486	0.160%
58.com			22,100	618,800	0.382%
908 devices			181	10,308	0.006%
Agility Health	3.5	1/4/26	250,000	248,750	0.153%
Airbnb	8.5	4/17/25	448,249	484,669	0.299%
Airbnb			227	33,324	0.021%
Air Transport Services	1.13	10/15/24	200,000	236,722	0.146%
Akbank T.A.S.	5.13	3/31/25	200,000	203,000	0.125%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.5	2/15/23	155,000	158,681	0.098%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	96,523	92,696	0.057%
American Electric Power			1,889	93,024	0.057%
American Electric Power			2,181	109,987	0.068%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	400,000	421,000	0.260%
Argentine Republic Government International Bond	0	12/15/35	900,000	2,250	0.001%
Array Technologies			5,252	226,571	0.140%
Assurant			800	102,936	0.064%
Asurion	6.65	8/4/25	192,576	193,779	0.120%
Bahamas Government International Bond	8.95	10/15/32	200,000	218,500	0.135%
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Bank Central Asia			96,000	231,411	0.143%
Barbados Government International Bond	6.5	10/1/29	400,000	407,000	0.251%
Bausch Health	7	3/15/24	800,000	821,000	0.507%
Becton Dickinson And			3,960	218,044	0.135%
Becton, Dickinson & Company			392	98,086	0.061%
Bentley Systems			396	16,042	0.010%
B&G Foods	2.65	10/10/26	53,524	53,371	0.033%
Bluescape Opportunities Acquisition			16,862	188,180	0.116%
Boa Vista Servicios			44,062	109,755	0.068%
Braskem Netherlands Finance BV	8.5	1/23/81	200,000	222,902	0.138%
Brf	5.75	9/21/50	400,000	445,750	0.275%
Bristol-Myers Squibb			10,400	7,177	0.004%
Broadcom			194	276,231	0.170%
Burlington Coat Factory Warehouse	6.25	4/15/25	225,000	239,063	0.148%
Camelot Finance	4	10/30/26	300,000	299,718	0.185%
Carvana	5.88	10/1/28	200,000	207,000	0.128%
CenturyLink	7.5	4/1/24	600,000	672,000	0.415%
Charter NEX US	5	12/1/27	33,910	34,046	0.021%
Cincinnati Bell	4.25	10/2/24	496,698	496,464	0.306%
Citadel Securities	2.9	2/27/26	34,650	34,635	0.021%
CommerceHub	4.75	12/2/27	200,000	199,750	0.123%
CommerceHub	7.75	12/2/28	100,000	100,250	0.062%
Cvent	3.9	11/29/24	124,679	119,692	0.074%
Danaher			160	241,811	0.149%
DaVita	4.63	6/1/30	300,000	318,000	0.196%
Delta Topco	8	12/1/28	110,000	110,688	0.068%
Dominican Republic International Bond	9.75	6/5/26	8,000,000	148,189	0.091%
DoorDash			186	26,552	0.016%
Dte Energy			2,532	120,800	0.075%
ECI Macola/Max Holding	4.5	11/9/27	130,000	129,620	0.080%
Edelman Financial Center	6.9	7/20/26	205,000	205,000	0.127%
Egypt Government International Bond	5.25	10/6/25	200,000	212,970	0.131%
EIG Investors	4.75	2/9/23	485,966	485,358	0.300%
Enbridge	6	1/15/77	125,000	133,594	0.082%
Epicor Software	8.75	7/31/28	130,000	135,282	0.083%
Federal National Mortgage Association	7.63	9/30/69	6,000	45,780	0.028%
Filtration	4.5	3/29/25	399,000	399,000	0.246%
Fleet US Bidco	3.4	10/7/26	88,689	87,802	0.054%
Froneri US	5.9	1/31/28	105,000	105,525	0.065%
Garrett Borrowing	2.71	9/27/25	500,000	489,375	0.302%
GDS Holdings			5,182	60,393	0.037%
Generation Bio			323	9,157	0.006%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	900,000	918,965	0.567%
Graham Packaging	4.5	8/4/27	293,898	294,598	0.182%
Graphic Packaging International	4.75	4/15/21	400,000	400,000	0.247%

Guatemala Government Bond	6.13	6/1/50	205,000	272,138	0.168%
Hertz	7.39	12/31/21	300,000	307,017	0.189%
Hertz	3.5	6/30/23	300,000	294,189	0.182%
Hostess Brands	3	8/3/25	148,496	147,568	0.091%
Housing Development Finance			6,189	216,100	0.133%
Hydrofarm Holdings			254	13,355	0.008%
Hyland Software	4.25	7/1/24	298,473	298,805	0.184%
Ingersoll-Rand Services	1.9	3/1/27	198,500	195,671	0.121%
Inphi	0.75	4/15/25	500,000	701,790	0.433%
Intelsat Jackson Holdings	8.75	1/2/24	180,000	182,531	0.113%
Intelsat Jackson Holdings	6.5	7/13/22	276,030	281,136	0.173%
Intelsat Jackson Holdings	9.5	9/30/22	195,000	216,938	0.134%
ION Media Networks	5.25	12/18/24	896,974	895,476	0.553%
IRB Holding	4.25	12/15/27	415,000	415,129	0.256%
Jaguar Holding Co II	3.5	8/18/22	896,055	895,275	0.552%
Jinke Smart Services			31,000	249,521	0.154%
KE Holdings, ADR			514	31,632	0.020%
Kloeckner Pentaplast of America	5.25	6/30/22	597,941	595,848	0.368%
K-MAC Holdings	6.9	3/16/26	373,667	364,325	0.225%
Kotak Mahindra Bank			11,417	312,003	0.193%
Lamar Media	4.88	1/15/29	400,000	425,000	0.262%
Liberty Broadband	2.75	9/30/50	19,000	20,343	0.013%
Lions Gate Capital Holdings	2.4	3/24/25	148,029	145,623	0.090%
Lufax Holding, ADR			13,500	191,700	0.118%
Mattel	6.75	12/31/25	800,000	841,000	0.519%
MH Sub I	3.65	9/13/24	298,458	294,094	0.181%
MH Sub I	4.75	9/13/24	64,837	64,578	0.040%
MH Sub I	7.65	9/15/25	200,000	200,750	0.124%
MINISO Group Holding, ADR			3,021	79,724	0.049%
Navistar	3.66	11/6/24	598,462	597,115	0.368%
NBCUniversal Enterprise	5.25	6/19/69	200,000	201,000	0.124%
nCino			130	9,413	0.006%
Nielsen Co Luxembourg SARL	5.5	10/1/21	68,000	68,170	0.042%
Nielsen Finance Llc / Nielsen Finance	5	4/15/22	592,000	593,480	0.366%
NMI Holdings	7.38	6/1/25	70,000	78,050	0.048%
Nustar Logistics	6.97	1/15/43	12,500	268,500	0.166%
Nustar Logistics	4.75	2/1/22	200,000	203,000	0.125%
Open Lending			10,100	353,096	0.218%
OTP Bank			5,700	256,868	0.159%
Outset Medical			245	13,926	0.009%
Ozon Holdings, ADR			430	17,806	0.011%
Pactiv Evergreen Group Holdings	2.9	2/5/23	307,682	306,143	0.189%
Pactiv Evergreen Group Holdings	3.4	2/5/26	200,000	198,250	0.122%
PetSmart	4.5	3/11/22	300,000	299,154	0.185%
Planview Parent	4.75	12/11/27	375,000	374,063	0.231%
Polypipe			5,762	47,048	0.029%
PQ	4	2/7/27	154,547	154,386	0.095%
Pra	7.38	9/1/25	195,000	209,138	0.129%
Rede D Or Sao Luiz			2,897	37,976	0.023%
Refinitiv US Holdings	3.4	10/1/25	792,947	791,298	0.488%
Refinitiv US Holdings	8.25	11/15/26	200,000	218,000	0.135%
REI - SECURITY LENDING COLLATERAL			389,064	3,890,637	2.401%
Rent-A-Center Inc/TX	4.69	8/5/26	148,128	147,017	0.091%
Republic of South Africa Government Bond	8	1/31/30	5,775,000	375,273	0.232%
S2P Acquisition Borrower	4.15	8/14/26	83,752	83,438	0.051%
Seer			417	23,410	0.014%
Sempra Energy			1,200	118,905	0.073%
Sempra Energy			375	38,430	0.024%
SI-BONE			1,450	43,355	0.027%
Solera	2.9	3/3/23	594,829	589,625	0.364%
Solera LLC / Solera Finance	10.5	3/1/24	150,000	155,250	0.096%
Sophia	4.5	10/7/27	315,000	315,224	0.195%
Southern			2,593	133,475	0.082%
Sprint Capital	6.88	11/15/28	600,000	791,250	0.488%
Stars Group Holdings BV	3.75	7/10/25	360,191	361,293	0.223%
Tacala Investment	8.25	2/4/28	470,000	462,560	0.285%
Tech Data	3.65	6/30/25	200,000	201,062	0.124%
Tech Data	5.65	6/30/25	100,000	99,750	0.062%
THG Holdings			10,743	116,063	0.072%
Times China Holdings	7.85	6/4/21	400,000	405,228	0.250%
Times China Holdings	6.75	7/16/23	200,000	210,388	0.130%
Tradeweb Markets			169	10,554	0.007%

TRP Communications & Technology - I			10,178	1,842,784	1.137%
TRP Dynamic Credit - I			2,411,006	23,483,203	14.491%
TRP Dynamic Global Bd - I			2,452,749	24,257,687	14.969%
TRP Financial Services - I			46,345	1,246,214	0.769%
TRP Global Consumer			87,695	1,537,296	0.949%
TRP Global Industrials - I			126,938	2,157,945	1.332%
TRP Global Real Estate - I			16,160	309,302	0.191%
TRP Global Stock - I			250,318	16,508,463	10.187%
TRP Global Technology - I			90,236	2,471,570	1.525%
TRP Government Reserve	0.08		13,822,437	13,822,437	8.529%
TRP Health Sciences - I			15,548	1,537,216	0.949%
TRP New Era - I			37,911	1,238,159	0.764%
TRP Ultra Short-Term Bond - I			5,375,212	27,413,579	16.916%
UAL 2007-1 Pass Through Trust	6.64	7/2/22	106,631	107,483	0.066%
Uber Technologies	5	4/4/25	192,030	192,551	0.119%
Ukraine Government Bond	9.79	5/26/27	10,000,000	318,376	0.196%
United Airlines 2018-1 Class AA Pass Through Trust	3.5	3/1/30	181,649	177,990	0.110%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	60,961	55,818	0.034%
Verisure Holding	5	4/15/25	100,000	125,128	0.077%
Vertical Holdco GmbH	7.63	7/15/28	200,000	217,500	0.134%
Vertical US Newco	4.42	7/30/27	200,000	200,678	0.124%
Wand NewCo 3	3.15	2/5/26	24,750	24,366	0.015%
Woof Holdings	4.5	12/16/27	220,000	219,542	0.135%
Woof Holdings	8	12/21/28	80,000	80,200	0.049%
Zaxby S Operating Co	4.5	12/9/27	250,000	250,000	0.154%
Zaxby S Operating Co	7.25	12/9/28	250,000	252,500	0.156%
Miscellaneous Securities ‡				108,857	
Total Investments in Securities				157,794,398	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	TRY	16,989,000	USD	(2,064,779)	01/29/2021	198,414	0.122%
Barclays Bank PLC - Wholesale (SING)	TRY	3,486,000	USD	(432,775)	01/29/2021	31,614	0.020%
Barclays Bank PLC - Wholesale (SING)	USD	249,091	ZAR	(4,060,000)	01/29/2021	(26,082)	-0.016%
BNP PARIBAS SECURITIES CORP	INR	20,556,000	USD	(275,478)	01/29/2021	5,167	0.003%
BNP PARIBAS SECURITIES CORP	USD	1,079,185	INR	(80,563,000)	01/29/2021	(20,716)	-0.013%
BNP PARIBAS SECURITIES CORP	USD	1,067,252	KRW	(1,211,263,000)	01/29/2021	(46,240)	-0.029%
BANK OF AMERICA	RUB	37,160,000	USD	(475,109)	01/29/2021	25,400	0.016%
JP MORGAN CHASE BANK	USD	832,002	RUB	(64,588,000)	01/29/2021	(37,935)	-0.023%
CITIBANK N A	INR	394,217,000	USD	(5,312,368)	01/29/2021	69,750	0.043%
CITIBANK N A	INR	24,043,000	USD	(323,747)	01/29/2021	4,504	0.003%
CITIBANK N A	USD	300,290	CHF	(266,000)	01/29/2021	(447)	0.000%
DEUTSCHE BANK	USD	261,900	EUR	(222,000)	01/29/2021	(9,495)	-0.006%
GOLDMAN SACHS & CO	MXN	6,156,000	USD	(306,514)	01/29/2021	1,832	0.001%
GOLDMAN SACHS & CO	USD	347,930	MXN	(7,456,000)	01/29/2021	(25,531)	-0.016%
HSBC SECURITIES INC	INR	107,957,000	USD	(1,435,579)	01/29/2021	38,323	0.024%
HSBC SECURITIES INC	INR	28,496,000	USD	(385,936)	01/29/2021	3,110	0.002%
HSBC SECURITIES INC	MXN	37,380,000	USD	(1,756,223)	01/29/2021	116,090	0.072%
HSBC SECURITIES INC	MXN	8,203,000	USD	(396,578)	01/29/2021	14,299	0.009%
HSBC SECURITIES INC	TRY	2,793,000	USD	(361,475)	01/29/2021	10,595	0.007%
MORGAN STANLEY & COMPANY LLC	USD	1,158,556	EUR	(978,000)	01/29/2021	(37,050)	-0.023%
RBC DOMINION SECURITIES INC	INR	34,061,000	USD	(458,097)	01/29/2021	6,927	0.004%
STATE STREET GLOBAL MARKETS LLC	INR	23,471,000	USD	(317,652)	01/29/2021	2,790	0.002%
STATE STREET GLOBAL MARKETS LLC	TRY	2,504,000	USD	(309,128)	01/29/2021	24,443	0.015%
STATE STREET GLOBAL MARKETS LLC	USD	65,993	CAD	(87,000)	01/29/2021	(2,363)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	151,967	NZD	(227,000)	01/29/2021	(11,392)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	250,655	ZAR	(4,000,000)	01/29/2021	(20,452)	-0.013%
UBS SECURITIES LLC	KRW	1,211,263,000	USD	(1,087,614)	01/29/2021	25,878	0.016%
UBS SECURITIES LLC	USD	798,637	CHF	(722,000)	01/29/2021	(17,647)	-0.011%
Total Forward Currency Exchange Contracts						323,785	

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
iShares iBoxx High Yield Corporate Bond ETF	85.00	1/15/2021	(268)	(3,484)	(0.002%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	1/15/2021	(314)	(6,123)	(0.004%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	2/19/2021	(286)	(17,446)	(0.011%)
SPX 01/15/2021 C 3700	3,700.00	1/15/2021	(14)	(122,430)	(0.076%)
SPX 02/19/2021 C 3625	3,625.00	2/19/2021	(8)	(151,320)	(0.093%)
SPX 02/19/2021 C 3900	3,900.00	2/19/2021	(23)	(68,425)	(0.042%)
SPX 02/19/2021 P 3450	3,450.00	2/19/2021	(23)	(81,650)	(0.050%)
US BOND FUTR OPTN Feb21C 178	178.00	1/22/2021	(8)	(1,500)	(0.001%)

US BOND FUTR OPTN Feb21P 168	168.00	1/22/2021	(8)	(1,500)	(0.001%)
US BOND FUTR OPTN Mar21C 177	177.00	2/19/2021	(16)	(12,500)	(0.008%)
US BOND FUTR OPTN Mar21P 168	168.00	2/19/2021	(16)	(9,750)	(0.006%)
USD IRS OPT 1Y/10Y 1.09375 12/31/21 PAY	1.09	12/31/2021	2,500,000	59,375	0.037%
USD IRS OPT 1Y/5Y 0.6175 12/31/21 PAY	0.62	12/31/2021	7,000,000	61,250	0.038%

Total Options (355,503)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 7/8/25 REC CPI	1,250,000	46,485	0.029%
STENA AB CDS 06/20/2021	(100,000)	(916)	(0.001%)
TRS IR 2Y 01/20/2022	1,000	800	0.000%
TRS GB/KYGA 2Y 01/19/2022	668	(2,563)	(0.002%)
TRS JP/7751 2Y 01/19/2022	(2,300)	1,615	0.001%
TRS JP/6465 2Y 01/19/2022	1,800	(8,368)	(0.005%)
TRS SE/HEXAB 2Y 01/19/2022	33	202	0.000%
TRS SFTBY 2Y 01/20/2022	2,000	(60)	0.000%
TRS LVS 2Y 01/20/2022	219	379	0.000%
TRS NL/WKL 2Y 01/19/2022	(1,689)	(2,765)	(0.002%)
TRS ATO 2Y 01/20/2022	200	(1,250)	(0.001%)
TRS DE/KGX 2Y 01/19/2022	1,483	1,884	0.001%
TRS AMCX 2Y 01/20/2022	(1,500)	(4,380)	(0.003%)
TRS DE/PAH3 2Y 01/19/2022	1,500	(1,099)	(0.001%)
TRS INTC 2Y 01/20/2022	(1,000)	845	0.001%
TRS SE/HEXAB 2Y 01/19/2022	5	31	0.000%
TRS CONN 2Y 01/20/2022	(5,800)	(812)	(0.001%)
TRS POOL 2Y 01/20/2022	(316)	(7,492)	(0.005%)
TRS AU/ALQ 2Y 01/19/2022	5,000	(1,966)	(0.001%)
TRS GB/GPOR 2Y 01/19/2022	8,255	1,129	0.001%
TRS FOXA 2Y 01/20/2022	(4,000)	(2,160)	(0.001%)
TRS SATS 2Y 01/20/2022	(1,800)	(18)	0.000%
TRS APH 2Y 01/20/2022	400	(312)	0.000%
TRS HBAN 2Y 01/20/2022	5,433	217	0.000%
TRS GB/BRBY 2Y 01/19/2022	8,100	(8,972)	(0.006%)
TRS INTU 2Y 01/20/2022	207	4,020	0.002%
TRS NEE 2Y 01/20/2022	3,600	8,064	0.005%
TRS COF 2Y 01/20/2022	1,065	6,571	0.004%
TRS LFUS 2Y 01/20/2022	300	1,689	0.001%
TRS CH/NESN 2Y 01/19/2022	(4,966)	(26,028)	(0.016%)
TRS WLTW 2Y 01/20/2022	825	553	0.000%
TRS IDXX 2Y 01/20/2022	(267)	(9,321)	(0.006%)
TRS JP/7309 2Y 01/19/2022	(500)	484	0.000%
TRS GB/SLA 2Y 01/19/2022	(13,133)	1,024	0.001%
TRS C 2Y 01/20/2022	(1,351)	(2,688)	(0.002%)
TRS FISV 2Y 01/20/2022	570	(467)	0.000%
TRS PCAR 2Y 01/20/2022	600	(606)	0.000%
TRS JP/4503 2Y 01/19/2022	4,300	2,811	0.002%
TRS JP/6869 2Y 01/19/2022	(400)	(3,177)	(0.002%)
TRS GB/EXPN 2Y 01/19/2022	2,369	2,268	0.001%
TRS SE/HEXAB 2Y 01/19/2022	19	116	0.000%
TRS GB/ASC 2Y 01/19/2022	500	2,680	0.002%
TRS DE/MTX 2Y 01/19/2022	(451)	(3,251)	(0.002%)
TRS FISV 2Y 01/20/2022	415	(340)	0.000%
TRS LFUS 2Y 01/20/2022	400	2,252	0.001%
TRS CDAY 2Y 01/20/2022	1,000	8,350	0.005%
TRS IRTC 2Y 01/20/2022	650	12,799	0.008%
TRS DE/PAH3 2Y 01/19/2022	1,750	(1,283)	(0.001%)
TRS LNT 2Y 01/20/2022	(21)	18	0.000%
TRS CH/ZURN 2Y 01/19/2022	47	897	0.001%
TRS ALB 2Y 01/20/2022	1,533	14,686	0.009%
TRS FB 2Y 01/20/2022	400	(956)	(0.001%)
TRS JP/9843 2Y 01/19/2022	(400)	(736)	0.000%
TRS SATS 2Y 01/20/2022	(2,000)	(20)	0.000%
TRS LNT 2Y 01/20/2022	(10)	9	0.000%
TRS SE/HEXAB 2Y 01/19/2022	49	300	0.000%
TRS FR/ETL 2Y 01/19/2022	(10,000)	2,394	0.001%
TRS LLY 2Y 01/20/2022	240	338	0.000%
TRS DISCA 2Y 01/20/2022	(800)	(1,096)	(0.001%)
TRS NTAP 2Y 01/20/2022	(1,900)	(6,821)	(0.004%)
TRS BLK 2Y 01/20/2022	(218)	(5,092)	(0.003%)
TRS CH/CSGN 2Y 01/19/2022	(5,506)	(809)	0.000%
TRS DCI 2Y 01/20/2022	(1,800)	774	0.000%
TRS DISCA 2Y 01/20/2022	(800)	(1,096)	(0.001%)
TRS DE/VNA 2Y 01/19/2022	(1,595)	(4,754)	(0.003%)
TRS HFC 2Y 01/20/2022	(1,151)	668	0.000%
TRS DE/DBK 2Y 01/19/2022	(18,000)	(660)	0.000%
TRS MXIM 2Y 01/20/2022	1,746	4,121	0.003%
TRS JP/4005 2Y 01/19/2022	15,700	608	0.000%
TRS LNT 2Y 01/20/2022	(330)	281	0.000%
TRS IT/DIA 2Y 01/19/2022	135	412	0.000%
TRS GB/IMB 2Y 01/19/2022	36	(12)	0.000%
TRS GB/DLG 2Y 01/19/2022	17,449	5,250	0.003%
TRS JP/3088 2Y 01/19/2022	2,800	(5,695)	(0.004%)
TRS OTIS 2Y 01/20/2022	1,887	5,321	0.003%
TRS NO/YAR 2Y 01/19/2022	(2,745)	(1,024)	(0.001%)
TRS IT/FCA 2Y 01/19/2022	5,593	3,649	0.002%
TRS INTC 2Y 01/20/2022	(117)	99	0.000%
TRS CAT 2Y 01/20/2022	500	140	0.000%
TRS CH/CFR 2Y 01/19/2022	1,181	1,361	0.001%
TRS BAP 2Y 01/20/2022	200	(24)	0.000%
TRS NTAP 2Y 01/20/2022	(500)	(1,795)	(0.001%)
TRS RPM 2Y 01/20/2022	1,554	5,936	0.004%
TRS HUM 2Y 01/20/2022	179	3,211	0.002%
TRS AEE 2Y 01/20/2022	400	(268)	0.000%
TRS VSAT 2Y 01/20/2022	(300)	258	0.000%
TRS GB/IMB 2Y 01/19/2022	5,901	(1,937)	(0.001%)
TRS HRL 2Y 01/20/2022	(735)	529	0.000%

TRS NVR 2Y 01/20/2022	44	2,414	0.001%
TRS FI/NESTE 2Y 01/19/2022	(2,742)	(1,407)	(0.001%)
TRS AON 2Y 01/20/2022	(337)	(1,092)	(0.001%)
TRS SCHW 2Y 01/20/2022	(1,788)	(3,558)	(0.002%)
TRS DE/SAP 2Y 01/19/2022	(1,543)	(12,328)	(0.008%)
TRS NO/ADE 2Y 01/19/2022	(9,492)	(9,853)	(0.006%)
TRS SCHW 2Y 01/20/2022	1,206	2,400	0.001%
TRS FR/MC 2Y 01/19/2022	(116)	(524)	0.000%
TRS EOG 2Y 01/20/2022	691	(2,273)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(622)	0.000%
TRS JP/5108 2Y 01/19/2022	9,800	(19,552)	(0.012%)
TRS MS 2Y 01/20/2022	2,926	13,401	0.008%
TRS GB/ASC 2Y 01/19/2022	400	2,144	0.001%
TRS CLGX 2Y 01/20/2022	(2,188)	3,238	0.002%
TRS ASND 2Y 01/20/2022	400	(3,604)	(0.002%)
TRS TRV 2Y 01/20/2022	3,905	12,145	0.007%
TRS SE/HEXAB 2Y 01/19/2022	19	116	0.000%
TRS LBRDK 2Y 01/20/2022	1,425	(927)	0.000%
TRS MGA 2Y 01/20/2022	379	2,547	0.002%
TRS ES 2Y 01/20/2022	200	(24)	0.000%
TRS ALLE 2Y 01/20/2022	(810)	(3,791)	(0.002%)
TRS ADI 2Y 01/20/2022	(1,100)	(4,037)	(0.002%)
TRS FI/WRT1V 2Y 01/19/2022	(6,477)	997	0.001%
TRS ES/SAN 2Y 01/19/2022	(26,044)	5,297	0.003%
TRS FLT 2Y 01/20/2022	200	(622)	0.000%
TRS AVYA 2Y 01/20/2022	(2,700)	1,269	0.001%
TRS LRCX 2Y 01/20/2022	200	(4,612)	(0.003%)
TRS GB/BYG 2Y 01/19/2022	18,504	(13,743)	(0.008%)
TRS IRTC 2Y 01/20/2022	250	4,923	0.003%
TRS AJRD 2Y 01/20/2022	5,300	4,008	0.002%
TRS LB 2Y 01/20/2022	(2,500)	5,325	0.003%
TRS VRTX 2Y 01/20/2022	206	1,551	0.001%
TRS EQR 2Y 01/20/2022	400	(16)	0.000%
TRS LFUS 2Y 01/20/2022	400	2,252	0.001%
TRS LNT 2Y 01/20/2022	(109)	93	0.000%
TRS JP/4186 2Y 01/19/2022	4,400	16,619	0.010%
TRS ISRG 2Y 01/20/2022	100	4,961	0.003%
TRS JP/6460 2Y 01/19/2022	5,700	(1,526)	(0.001%)
TRS JP/8804 2Y 01/19/2022	5,000	(2,566)	(0.002%)
TRS JP/6954 2Y 01/19/2022	1,300	(9,946)	(0.006%)
TRS XEL 2Y 01/20/2022	(988)	(642)	0.000%
TRS XYL 2Y 01/20/2022	(85)	(172)	0.000%
TRS DK/GMAB 2Y 01/19/2022	595	8,008	0.005%
TRS DE/DWNI 2Y 01/19/2022	(2,214)	(2,975)	(0.002%)
TRS GB/NF 2Y 01/19/2022	11,836	550	0.000%
TRS PCAR 2Y 01/20/2022	1,000	(1,010)	(0.001%)
TRS AZN 2Y 01/20/2022	(5,500)	4,620	0.003%
TRS SPGI 2Y 01/20/2022	(1,220)	(5,966)	(0.004%)
TRS RHI 2Y 01/20/2022	(700)	602	0.000%
TRS AVGO 2Y 01/20/2022	231	4,571	0.003%
TRS CH/BAER 2Y 01/19/2022	1,986	2,647	0.002%
TRS BAP 2Y 01/20/2022	400	(48)	0.000%
TRS ES/SAN 2Y 01/19/2022	(1,222)	249	0.000%
TRS ES/SAN 2Y 01/19/2022	(3,926)	799	0.000%
TRS SEE 2Y 01/20/2022	2,929	3,456	0.002%
TRS AMCX 2Y 01/20/2022	(1,500)	(4,380)	(0.003%)
TRS UDR 2Y 01/20/2022	(959)	(38)	0.000%
TRS HRL 2Y 01/20/2022	(1,412)	1,017	0.001%
TRS TMUS 2Y 01/20/2022	1,093	5,301	0.003%
TRS BABA 2Y 01/20/2022	(135)	3,021	0.002%
TRS OUT 2Y 01/20/2022	5,000	400	0.000%
TRS IBM 2Y 01/20/2022	(200)	10	0.000%
TRS CDAY 2Y 01/20/2022	1,000	8,350	0.005%
TRS V 2Y 01/20/2022	200	2,074	0.001%
TRS CH/UBSG 2Y 01/19/2022	(10,257)	1,217	0.001%
TRS MSFT 2Y 01/20/2022	400	3,316	0.002%
TRS LTHM 2Y 01/20/2022	(3,000)	(6,330)	(0.004%)
TRS CTVA 2Y 01/20/2022	(1,468)	734	0.000%
TRS USB 2Y 01/20/2022	(1,894)	(2,652)	(0.002%)
TRS GB/SGRO 2Y 01/19/2022	1,235	669	0.000%
TRS JP/9843 2Y 01/19/2022	(800)	(1,472)	(0.001%)
TRS JP/7936 2Y 01/19/2022	2,600	(1,964)	(0.001%)
TRS WLTW 2Y 01/20/2022	312	209	0.000%
TRS BIIB 2Y 01/20/2022	985	(3,812)	(0.002%)
TRS VSAT 2Y 01/20/2022	(1,100)	946	0.001%
TRS GB/DLN 2Y 01/19/2022	900	74	0.000%
TRS DE/HFG 2Y 01/19/2022	(600)	(1,466)	(0.001%)
TRS LNT 2Y 01/20/2022	(20)	17	0.000%
TRS JP/8803 2Y 01/19/2022	2,200	5,007	0.003%
TRS HPQ 2Y 01/20/2022	(7,200)	(6,336)	(0.004%)
TRS PAYX 2Y 01/20/2022	(16)	6	0.000%
TRS HBAN 2Y 01/20/2022	7,379	295	0.000%
TRS ES/AMS 2Y 01/19/2022	1,670	163	0.000%
TRS NTAP 2Y 01/20/2022	(2,000)	(7,180)	(0.004%)
TRS ES/SAN 2Y 01/19/2022	(64,262)	13,071	0.008%
TRS ZTS 2Y 01/20/2022	244	864	0.001%
TRS SPY 2Y 01/20/2022	(800)	(3,432)	(0.002%)
TRS BAP 2Y 01/20/2022	200	(24)	0.000%
TRS VZ 2Y 01/20/2022	(930)	1,674	0.001%
TRS ZBH 2Y 01/20/2022	(324)	(2,035)	(0.001%)
TRS FLIR 2Y 01/20/2022	(1,062)	(1,051)	(0.001%)
TRS BDV 2Y 01/20/2022	62	378	0.000%
TRS CMI 2Y 01/20/2022	150	459	0.000%
TRS CH/KNIN 2Y 01/19/2022	(289)	(881)	(0.001%)
TRS DTE 2Y 01/20/2022	3,481	(11,801)	(0.007%)
TRS TW 2Y 01/20/2022	696	(2,060)	(0.001%)
TRS CAT 2Y 01/20/2022	600	168	0.000%
TRS ADI 2Y 01/20/2022	(659)	(2,419)	(0.001%)
TRS SE/ALFA 2Y 01/19/2022	3,587	(349)	0.000%
TRS FR/KER 2Y 01/19/2022	(170)	(5,130)	(0.003%)

TRS LB 2Y 01/20/2022	(3,821)	8,139	0.005%
TRS AMZN 2Y 01/20/2022	9	826	0.001%
TRS JP/8803 2Y 01/19/2022	1,500	3,414	0.002%
TRS AON 2Y 01/20/2022	(675)	(2,187)	(0.001%)
TRS TW 2Y 01/20/2022	109	(323)	0.000%
TRS JP/7205 2Y 01/19/2022	19,100	(29,597)	(0.018%)
TRS ISRG 2Y 01/20/2022	100	4,961	0.003%
TRS CPT 2Y 01/20/2022	300	543	0.000%
TRS MU 2Y 01/20/2022	200	406	0.000%
TRS AMAT 2Y 01/20/2022	1,000	(2,170)	(0.001%)
TRS CEF 2Y 01/20/2022	2,000	2,060	0.001%
TRS JP/2229 2Y 01/19/2022	(1,700)	(576)	0.000%
TRS IT/RACE 2Y 01/19/2022	422	3,635	0.002%
TRS MX/AXTELCPO 2Y 01/19/2022	(111,200)	5,700	0.004%
TRS ADI 2Y 01/20/2022	(441)	(1,618)	(0.001%)
TRS IBM 2Y 01/20/2022	(416)	21	0.000%
TRS CAT 2Y 01/20/2022	817	229	0.000%
TRS SE/HEXAB 2Y 01/19/2022	41	251	0.000%
TRS FR/KER 2Y 01/19/2022	(99)	(2,987)	(0.002%)
TRS JP/2229 2Y 01/19/2022	(2,300)	(780)	0.000%
TRS JP/8830 2Y 01/19/2022	(1,600)	4,339	0.003%
TRS GOOGL 2Y 01/20/2022	15	(127)	0.000%
TRS DK/WS 2Y 01/19/2022	(458)	(11,389)	(0.007%)
TRS ALXN 2Y 01/20/2022	750	(1,253)	(0.001%)
TRS IT/ATL 2Y 01/19/2022	1,900	(522)	0.000%
TRS TCEHY 2Y 01/20/2022	(1,557)	1,915	0.001%
TRS TRV 2Y 01/20/2022	721	2,242	0.001%
TRS GE 2Y 01/20/2022	4,640	(1,438)	(0.001%)
TRS USB 2Y 01/20/2022	(6,362)	(8,907)	(0.005%)
TRS NEM 2Y 01/20/2022	(1,400)	(1,190)	(0.001%)
TRS BAP 2Y 01/20/2022	300	(36)	0.000%
TRS VSAT 2Y 01/20/2022	(300)	258	0.000%
TRS JP/9983 2Y 01/19/2022	100	7,835	0.005%
TRS JP/7936 2Y 01/19/2022	3,500	(2,644)	(0.002%)
TRS GB/SLA 2Y 01/19/2022	(58,505)	4,560	0.003%
TRS AEP 2Y 01/20/2022	400	(408)	0.000%
TRS SPGI 2Y 01/20/2022	(640)	(7,118)	(0.004%)
TRS MAA 2Y 01/20/2022	(331)	(1,043)	(0.001%)
TRS DISCA 2Y 01/20/2022	(2,100)	(2,877)	(0.002%)
TRS IPG 2Y 01/20/2022	(3,100)	2,077	0.001%
TRS LNT 2Y 01/20/2022	(50)	43	0.000%
TRS GB/DLN 2Y 01/19/2022	1,200	98	0.000%
TRS RHI 2Y 01/20/2022	(1,000)	860	0.001%
TRS AON 2Y 01/20/2022	(662)	(2,145)	(0.001%)
TRS WLTW 2Y 01/20/2022	613	411	0.000%
CNY IRS 07/17/2025 REC FIX	18,000,000	(11,241)	(0.007%)
TRS VSAT 2Y 01/20/2022	(1,000)	860	0.001%
TRS TW 2Y 01/20/2022	313	(926)	(0.001%)
TRS JP/6460 2Y 01/19/2022	3,000	334	0.000%
TRS MGA 2Y 01/20/2022	379	2,547	0.002%
TRS GB/PRU 2Y 01/19/2022	(1,085)	(326)	0.000%
TRS STX 2Y 01/20/2022	(1,000)	3,820	0.002%
TRS T 2Y 01/20/2022	(3,400)	6,188	0.004%
TRS NJN 2Y 01/20/2022	(769)	(5,237)	(0.003%)
TRS CPT 2Y 01/20/2022	600	1,086	0.001%
TRS JP/6869 2Y 01/19/2022	(1,100)	(8,736)	(0.005%)
TRS JP/8801 2Y 01/19/2022	4,300	(4,456)	(0.003%)
TRS GB/DGE 2Y 01/19/2022	2,973	(2,480)	(0.002%)
TRS SE/HEXAB 2Y 01/19/2022	33	202	0.000%
TRS SE/HEXAB 2Y 01/19/2022	12	74	0.000%
TRS PL/ALE 2Y 01/19/2022	(7,600)	448	0.000%
TRS DE/IFX 2Y 01/19/2022	1,907	2,737	0.002%
TRS LYV 2Y 01/20/2022	(2,496)	(774)	0.000%
TRS QQQ 2Y 01/20/2022	(50)	(323)	0.000%
TRS GB/TRN 2Y 01/19/2022	15,223	(1,540)	(0.001%)
TRS POOL 2Y 01/20/2022	(589)	(13,965)	(0.009%)
TRS VLO 2Y 01/20/2022	(526)	479	0.000%
TRS BSAC 2Y 01/20/2022	2,000	720	0.000%
TRS FDX 2Y 01/20/2022	96	(2,508)	(0.002%)
TRS UDR 2Y 01/20/2022	(1,129)	(45)	0.000%
TRS KKR 2Y 01/20/2022	3,802	3,270	0.002%
TRS AIRC 2Y 01/20/2022	15,452	7,108	0.004%
TRS AMCX 2Y 01/20/2022	(400)	(1,168)	(0.001%)
TRS JP/2427 2Y 01/19/2022	6,200	(7,025)	(0.004%)
TRS FMC 2Y 01/20/2022	(1,107)	66	0.000%
TRS ABC 2Y 01/20/2022	(511)	649	0.000%
TRS INTC 2Y 01/20/2022	(500)	423	0.000%
TRS EOG 2Y 01/20/2022	646	(2,125)	(0.001%)
TRS FB 2Y 01/20/2022	400	(956)	(0.001%)
TRS HD 2Y 01/20/2022	1,483	(3,500)	(0.002%)
TRS ATO 2Y 01/20/2022	(3,642)	22,763	0.014%
TRS DE/HFG 2Y 01/19/2022	(1,350)	(3,298)	(0.002%)
TRS GB/FERG 2Y 01/19/2022	(1,073)	(2,876)	(0.002%)
TRS CH/STMN 2Y 01/19/2022	(89)	(1,206)	(0.001%)
TRS FI/WRT1V 2Y 01/19/2022	(17,773)	2,736	0.002%
TRS CA/ERO 2Y 01/19/2022	2,000	1,430	0.001%
TRS CA/ERO 2Y 01/19/2022	2,500	1,787	0.001%
TRS MAR 2Y 01/20/2022	2,000	3,120	0.002%
TRS RHI 2Y 01/20/2022	(500)	430	0.000%
TRS DE/IFX 2Y 01/19/2022	5,600	8,038	0.005%
TRS SE/ASSAB 2Y 01/19/2022	1,403	(904)	(0.001%)
TRS TMUS 2Y 01/20/2022	1,258	6,101	0.004%
TRS JP/3382 2Y 01/19/2022	3,000	1,889	0.001%
TRS ATO 2Y 01/20/2022	250	(1,563)	(0.001%)
TRS MU 2Y 01/20/2022	1,500	3,045	0.002%
TRS HK/27 2Y 01/19/2022	3,000	406	0.000%
TRS FI/STERV 2Y 01/19/2022	8,052	4,279	0.003%
TRS SCHW 2Y 01/20/2022	2,231	4,440	0.003%
TRS JPM 2Y 01/20/2022	(5,432)	(36,666)	(0.023%)
TRS ES/AMS 2Y 01/19/2022	1,233	121	0.000%

TRS DRE 2Y 01/20/2022	(3,074)	(1,199)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(622)	0.000%
TRS LUV 2Y 01/20/2022	3,900	741	0.000%
TRS IT 2Y 01/20/2022	(451)	(1,073)	(0.001%)
TRS FNV 2Y 01/20/2022	200	(1,282)	(0.001%)
TRS ABNB 2Y 01/20/2022	438	(5,467)	(0.003%)
USD ZCIS 11/12/25 REC CPI	1,800,000	28,742	0.018%
TRS PNC 2Y 01/20/2022	438	2,562	0.002%
TRS XOM 2Y 01/20/2022	(1,011)	1,840	0.001%
TRS EMN 2Y 01/20/2022	(750)	900	0.001%
CNY IRS 08/12/2025 REC FIX	18,000,000	(5,375)	(0.003%)
TRS JP/4755 2Y 01/19/2022	(5,300)	1,335	0.001%
TRS CRM 2Y 01/20/2022	792	1,885	0.001%
TRS NPSNY 2Y 01/20/2022	5,000	(1,550)	(0.001%)
TRS NOC 2Y 01/20/2022	(180)	(1,118)	(0.001%)
TRS DE/1COV 2Y 01/19/2022	3,291	(3,056)	(0.002%)
TRS ES/AMS 2Y 01/19/2022	600	59	0.000%
TRS IT/DIA 2Y 01/19/2022	249	760	0.000%
TRS SOGO 2Y 01/20/2022	(7,058)	(1,129)	(0.001%)
TRS FI/SAMPO 2Y 01/19/2022	978	(239)	0.000%
TRS DE/AFX 2Y 01/19/2022	(1,532)	(6,363)	(0.004%)
TRS IR 2Y 01/20/2022	737	590	0.000%
TRS GB/ULVR 2Y 01/19/2022	2,740	3,372	0.002%
TRS NFLX 2Y 01/20/2022	94	1,969	0.001%
TRS CAWDO 2Y 01/19/2022	12,000	5,374	0.003%
TRS AEP 2Y 01/20/2022	500	(510)	0.000%
TRS FR/MC 2Y 01/19/2022	(132)	(597)	0.000%
TRS TRNO 2Y 01/20/2022	1,100	1,870	0.001%
TRS SE/HEXAB 2Y 01/19/2022	35	214	0.000%
TRS GB/GPOR 2Y 01/19/2022	15,300	2,092	0.001%
TRS CFG 2Y 01/20/2022	(1,724)	(810)	(0.001%)
TRS AMZN 2Y 01/20/2022	26	2,387	0.001%
TRS PTCT 2Y 01/20/2022	(650)	3,471	0.002%
TRS DLR 2Y 01/20/2022	(469)	(5,023)	(0.003%)
TRS JP/9843 2Y 01/19/2022	(500)	(920)	(0.001%)
TRS ES/AMS 2Y 01/19/2022	1,000	98	0.000%
TRS PNC 2Y 01/20/2022	309	1,808	0.001%
TRS SATS 2Y 01/20/2022	(2,000)	(20)	0.000%
TRS STX 2Y 01/20/2022	(1,000)	3,820	0.002%
TRS LNT 2Y 01/20/2022	(89)	76	0.000%
TRS F 2Y 01/20/2022	(21,364)	7,691	0.005%
TRS PAYX 2Y 01/20/2022	(954)	334	0.000%
TRS GB/LSE 2Y 01/19/2022	200	454	0.000%
TRS KHC 2Y 01/20/2022	(523)	(173)	0.000%
TRS GB/DLG 2Y 01/19/2022	78,296	23,555	0.015%
TRS FR/AKE 2Y 01/19/2022	(1,088)	2,100	0.001%
TRS WFC 2Y 01/20/2022	2,017	908	0.001%
TRS LOW 2Y 01/20/2022	(386)	1,089	0.001%
TRS BBBY 2Y 01/20/2022	(2,500)	4,425	0.003%
TRS VNT 2Y 01/20/2022	(4,258)	(2,640)	(0.002%)
TRS HPE 2Y 01/20/2022	(2,100)	672	0.000%
TRS MA 2Y 01/20/2022	200	4,658	0.003%
TRS ANET 2Y 01/20/2022	(482)	(5,292)	(0.003%)
TRS IVZ 2Y 01/20/2022	(8,564)	1,370	0.001%
TRS CORN 2Y 01/20/2022	(5,000)	(7,350)	(0.005%)
TRS WBA 2Y 01/20/2022	(694)	1,006	0.001%
TRS LNT 2Y 01/20/2022	(29)	25	0.000%
TRS GB/DLN 2Y 01/19/2022	350	29	0.000%
USD ZCIS 7/16/25 REC CPI	1,250,000	48,139	0.030%
TRS FR/KER 2Y 01/19/2022	(103)	(3,108)	(0.002%)
TRS CNSH1CNSH/600258 2Y 01/20/2022	10,000	(4,390)	(0.003%)
TRS GB/LSE 2Y 01/19/2022	1,936	4,395	0.003%
TRS MCK 2Y 01/20/2022	254	213	0.000%
TRS AAPL 2Y 01/20/2022	(2,598)	(12,496)	(0.008%)
TRS CH/ZURN 2Y 01/19/2022	782	14,928	0.009%
TRS CHRW 2Y 01/20/2022	(1,203)	(4,355)	(0.003%)
TRS JP/4021 2Y 01/19/2022	(600)	(1,918)	(0.001%)
TRS SE/HEXAB 2Y 01/19/2022	700	4,288	0.003%
TRS LNT 2Y 01/20/2022	(15)	13	0.000%
TRS JNPR 2Y 01/20/2022	(4,400)	(968)	(0.001%)
TRS JP/1824 2Y 01/19/2022	21,000	(8,339)	(0.005%)
TRS INTU 2Y 01/20/2022	412	8,001	0.005%
TRS DUK 2Y 01/20/2022	1,530	(842)	(0.001%)
TRS PNC 2Y 01/20/2022	102	597	0.000%
TRS LNT 2Y 01/20/2022	(359)	305	0.000%
TRS JP/4021 2Y 01/19/2022	(2,400)	(7,670)	(0.005%)
TRS DK/MAERSKB 2Y 01/19/2022	(44)	794	0.000%
TRS DE/HNR1 2Y 01/19/2022	(90)	330	0.000%
TRS OXY 2Y 01/20/2022	(5,340)	4,176	0.003%
TRS NOC 2Y 01/20/2022	(262)	(1,627)	(0.001%)
TRS ES 2Y 01/20/2022	300	(36)	0.000%
TRS ES/SAN 2Y 01/19/2022	(17,416)	3,543	0.002%
TRS EXC 2Y 01/20/2022	(1,817)	909	0.001%
TRS BBBY 2Y 01/20/2022	(2,000)	3,540	0.002%
TRS USM 2Y 01/20/2022	(4,000)	2,800	0.002%
TRS SIVB 2Y 01/20/2022	(323)	(9,893)	(0.006%)
TRS PNR 2Y 01/20/2022	(150)	(96)	0.000%
TRS DK/VWS 2Y 01/19/2022	(477)	(11,862)	(0.007%)
TRS SE/SKFB 2Y 01/19/2022	(2,757)	1,977	0.001%
TRS CORN 2Y 01/20/2022	(5,000)	(7,350)	(0.005%)
TRS AAPL 2Y 01/20/2022	(1,395)	(6,710)	(0.004%)
TRS GB/PLP 2Y 01/19/2022	2,000	1,559	0.001%
TRS JP/7267 2Y 01/19/2022	(3,000)	2,205	0.001%
TRS MX/ALPEKA 2Y 01/19/2022	(126,300)	(1,269)	(0.001%)
TRS PLNT 2Y 01/20/2022	(500)	(2,240)	(0.001%)
TRS CMI 2Y 01/20/2022	450	1,377	0.001%
TRS HUM 2Y 01/20/2022	93	1,668	0.001%
TRS LH 2Y 01/20/2022	(200)	444	0.000%
TRS XOM 2Y 01/20/2022	(2,129)	3,875	0.002%
TRS CAT 2Y 01/20/2022	400	112	0.000%

TRS GB/DLN 2Y 01/19/2022	694	57	0.000%
TRS NL/ADYEN 2Y 01/19/2022	79	4,343	0.003%
TRS JP/7936 2Y 01/19/2022	3,000	(2,266)	(0.001%)
TRS VLO 2Y 01/20/2022	(1,385)	1,260	0.001%
TRS APD 2Y 01/20/2022	(177)	(568)	0.000%
TRS NKE 2Y 01/20/2022	921	1,916	0.001%
TRS CTSH 2Y 01/20/2022	602	855	0.001%
TRS OPRT 2Y 01/20/2022	1,000	350	0.000%
TRS LNT 2Y 01/20/2022	(97)	82	0.000%
TRS DK/MAERSKB 2Y 01/19/2022	(28)	506	0.000%
TRS MGA 2Y 01/20/2022	3,421	22,989	0.014%
TRS JP/8803 2Y 01/19/2022	2,000	4,552	0.003%
TRS BSAC 2Y 01/20/2022	2,000	720	0.000%
TRS CH/ALC 2Y 01/19/2022	317	623	0.000%
TRS FDX 2Y 01/20/2022	196	(5,120)	(0.003%)
TRS GOOGL 2Y 01/20/2022	50	(422)	0.000%
TRS JP/6367 2Y 01/19/2022	(500)	(1,792)	(0.001%)
TRS CRMT 2Y 01/20/2022	300	(1,413)	(0.001%)
TRS AMCX 2Y 01/20/2022	(500)	(1,460)	(0.001%)
TRS IQV 2Y 01/20/2022	(916)	(6,183)	(0.004%)
TRS AON 2Y 01/20/2022	(928)	(3,007)	(0.002%)
TRS EQR 2Y 01/20/2022	600	(24)	0.000%
TRS MTD 2Y 01/20/2022	(134)	1,270	0.001%
TRS VTR 2Y 01/20/2022	(1,209)	1,100	0.001%
TRS PSEC 2Y 01/20/2022	(7,200)	648	0.000%
TRS AABA 2Y 01/20/2022	8,000	(41,000)	(0.025%)
TRS MSFT 2Y 01/20/2022	100	829	0.001%
TRS JP/1824 2Y 01/19/2022	600	(238)	0.000%
TRS XOM 2Y 01/20/2022	(1,379)	2,510	0.002%
TRS JP/1824 2Y 01/19/2022	1,000	(397)	0.000%
TRS FI/NOKIA 2Y 01/19/2022	(18,830)	4,152	0.003%
TRS GB/PLP 2Y 01/19/2022	2,000	1,559	0.001%
TRS SE/TRELB 2Y 01/19/2022	8,228	2,050	0.001%
TRS VRTX 2Y 01/20/2022	942	7,093	0.004%
TRS LLY 2Y 01/20/2022	1,226	1,729	0.001%
TRS MS 2Y 01/20/2022	1,892	8,665	0.005%
TRS ATO 2Y 01/20/2022	500	(3,125)	(0.002%)
TRS AMCX 2Y 01/20/2022	(400)	(1,168)	(0.001%)
TRS DE 2Y 01/20/2022	777	5,486	0.003%
TRS AZN 2Y 01/20/2022	(1,593)	1,338	0.001%
TRS GB/AV/ 2Y 01/19/2022	(28,724)	(236)	0.000%
TRS SE/HEXAB 2Y 01/19/2022	66	404	0.000%
TRS XYL 2Y 01/20/2022	(982)	(1,984)	(0.001%)
TRS LNT 2Y 01/20/2022	(20)	17	0.000%
TRS MX/ALPEKA 2Y 01/19/2022	(68,000)	(683)	0.000%
TRS FDX 2Y 01/20/2022	505	(13,191)	(0.008%)
TRS FDX 2Y 01/20/2022	2	(52)	0.000%
TRS MX/AXTELCPO 2Y 01/19/2022	(73,500)	3,767	0.002%
TRS ES/SAN 2Y 01/19/2022	(15,668)	3,187	0.002%
TRS SE/ASSAB 2Y 01/19/2022	259	(167)	0.000%
TRS DE/BMW 2Y 01/19/2022	(4,185)	8,334	0.005%
TRS DUK 2Y 01/20/2022	500	(275)	0.000%
TRS AMAT 2Y 01/20/2022	500	(1,085)	(0.001%)
TRS DASH 2Y 01/20/2022	434	(6,177)	(0.004%)
TRS JP/3382 2Y 01/19/2022	3,900	2,455	0.002%
TRS JP/2412 2Y 01/19/2022	6,000	0	0.000%
TRS ORCL 2Y 01/20/2022	(1,738)	(4,919)	(0.003%)
TRS JP/6877 2Y 01/19/2022	1,200	(407)	0.000%
TRS UDR 2Y 01/20/2022	(870)	(35)	0.000%
TRS CCJ 2Y 01/20/2022	(8,700)	4,698	0.003%
TRS MCK 2Y 01/20/2022	259	218	0.000%
TRS LNT 2Y 01/20/2022	(14)	12	0.000%
TRS SYK 2Y 01/20/2022	200	2,196	0.001%
TRS FI/STERV 2Y 01/19/2022	8,326	4,425	0.003%
TRS APD 2Y 01/20/2022	(1,792)	(5,752)	(0.004%)
TRS GE 2Y 01/20/2022	6,083	(1,886)	(0.001%)
TRS IT 2Y 01/20/2022	(529)	(1,259)	(0.001%)
TRS FDX 2Y 01/20/2022	68	(1,776)	(0.001%)
TRS GB/TRN 2Y 01/19/2022	10,000	(1,012)	(0.001%)
TRS LNT 2Y 01/20/2022	(50)	43	0.000%
TRS WBA 2Y 01/20/2022	(1,312)	1,902	0.001%
TRS GB/BOO 2Y 01/19/2022	11,157	7,995	0.005%
TRS LNT 2Y 01/20/2022	(40)	34	0.000%
TRS HFC 2Y 01/20/2022	(3,500)	2,030	0.001%
TRS AEP 2Y 01/20/2022	300	(306)	0.000%
TRS CH/CFRAO 2Y 01/19/2022	882	30	0.000%
TRS ES/CLNX 2Y 01/19/2022	774	(1,154)	(0.001%)
TRS SE/HEXAB 2Y 01/19/2022	41	251	0.000%
TRS MX/NEMAKA 2Y 01/19/2022	(91,000)	686	0.000%
TRS INTC 2Y 01/20/2022	(800)	676	0.000%
TRS EMN 2Y 01/20/2022	(583)	700	0.000%
TRS CNSZ1CNSZ/002440 2Y 01/20/2022	64,250	(4,988)	(0.003%)
TRS CMI 2Y 01/20/2022	100	306	0.000%
TRS DLR 2Y 01/20/2022	(541)	(5,794)	(0.004%)
TRS BSAC 2Y 01/20/2022	3,500	1,260	0.001%
TRS CH/GEBN 2Y 01/19/2022	(15)	(461)	0.000%
TRS SPY 2Y 01/20/2022	(8,662)	(37,160)	(0.023%)
TRS GB/TRN 2Y 01/19/2022	6,400	(648)	0.000%
TRS FELE 2Y 01/20/2022	(600)	1,872	0.001%
TRS IT/TIT 2Y 01/19/2022	(68,479)	745	0.000%
TRS JP/6861 2Y 01/19/2022	200	12,203	0.008%
TRS AEE 2Y 01/20/2022	229	(153)	0.000%
TRS APA 2Y 01/20/2022	(11,700)	8,291	0.005%
TRS INSM 2Y 01/20/2022	3,600	(26,100)	(0.016%)
TRS FR/DIM 2Y 01/19/2022	300	1,686	0.001%
TRS EXAS 2Y 01/20/2022	200	620	0.000%
TRS CMG 2Y 01/20/2022	74	2,979	0.002%
TRS LOW 2Y 01/20/2022	(133)	375	0.000%
TRS GB/TRN 2Y 01/19/2022	8,200	(830)	(0.001%)
TRS XYL 2Y 01/20/2022	(2,010)	(4,060)	(0.003%)

TRS JP/7751 2Y 01/19/2022	(1,800)	1,264	0.001%
TRS FIVN 2Y 01/20/2022	800	5,568	0.003%
TRS BLK 2Y 01/20/2022	(224)	(5,233)	(0.003%)
TRS ROKU 2Y 01/20/2022	700	8,316	0.005%
TRS GB/BOO 2Y 01/19/2022	9,000	6,449	0.004%
TRS IBM 2Y 01/20/2022	(943)	47	0.000%
TRS VIAC 2Y 01/20/2022	(4,600)	(9,752)	(0.006%)
TRS DE/VOW 2Y 01/19/2022	(1,047)	(8,570)	(0.005%)
TRS GLW 2Y 01/20/2022	(2,993)	3,053	0.002%
TRS IPG 2Y 01/20/2022	(6,879)	4,609	0.003%
TRS FELE 2Y 01/20/2022	(1,000)	3,120	0.002%
TRS FR/MC 2Y 01/19/2022	(155)	(701)	0.000%
TRS GTLS 2Y 01/20/2022	1,000	(3,290)	(0.002%)
TRS GB/SLA 2Y 01/19/2022	(9,651)	752	0.000%
TRS SPY 2Y 01/20/2022	(500)	(2,145)	(0.001%)
TRS OUT 2Y 01/20/2022	2,000	160	0.000%
TRS ADM 2Y 01/20/2022	(2,000)	(1,680)	(0.001%)
TRS GB/HWDN 2Y 01/19/2022	18,000	5,858	0.004%
TRS SPY 2Y 01/20/2022	(500)	(2,145)	(0.001%)
TRS MSCI 2Y 01/20/2022	(464)	(10,454)	(0.006%)
TRS SNOW 2Y 01/20/2022	336	(15,863)	(0.010%)
TRS NL/INGA 2Y 01/19/2022	3,615	(2,027)	(0.001%)
TRS LNT 2Y 01/20/2022	(103)	88	0.000%
TRS MU 2Y 01/20/2022	1,000	2,030	0.001%
TRS CH/CSGN 2Y 01/19/2022	(4,049)	(595)	0.000%
TRS LH 2Y 01/20/2022	(200)	(365)	0.000%
TRS GB/FERG 2Y 01/19/2022	(408)	(1,094)	(0.001%)
TRS CSCO 2Y 01/20/2022	1,155	35	0.000%
TRS MX/ALFAA 2Y 01/19/2022	806,700	21,080	0.013%
TRS XEL 2Y 01/20/2022	(1,027)	(668)	0.000%
TRS MGA 2Y 01/20/2022	379	2,547	0.002%
TRS OPRT 2Y 01/20/2022	2,000	700	0.000%
TRS DE/BNR 2Y 01/19/2022	(6,431)	2,671	0.002%
TRS V 2Y 01/20/2022	300	3,111	0.002%
TRS JP/1824 2Y 01/19/2022	400	(159)	0.000%
TRS EQR 2Y 01/20/2022	1,000	(40)	0.000%
TRS ITW 2Y 01/20/2022	(486)	(87)	0.000%
TRS ZBH 2Y 01/20/2022	(627)	(3,938)	(0.002%)
TRS GB/HSBA 2Y 01/19/2022	(8,893)	2,894	0.002%
TRS SE/BOL 2Y 01/19/2022	2,000	2,042	0.001%
TRS GB/SLA 2Y 01/19/2022	(17,664)	1,377	0.001%
TRS V 2Y 01/20/2022	400	4,148	0.003%
PLN IRS 10/29/2030 PAY FIX	(3,700,000)	14,050	0.009%
TRS BMY 2Y 01/20/2022	(3,797)	2,050	0.001%
TRS TW 2Y 01/20/2022	511	(1,513)	(0.001%)
TRS JP/8801 2Y 01/19/2022	2,500	(2,591)	(0.002%)
TRS BSAC 2Y 01/20/2022	1,500	540	0.000%
TRS JP/8830 2Y 01/19/2022	(2,900)	7,864	0.005%
TRS DGX 2Y 01/20/2022	(300)	613	0.000%
TRS CH/CFR 2Y 01/19/2022	449	517	0.000%
TRS IBM 2Y 01/20/2022	(800)	40	0.000%
TRS GB/DLN 2Y 01/19/2022	100	8	0.000%
TRS SE/ERICB 2Y 01/19/2022	9,314	(3,294)	(0.002%)
TRS HK/293 2Y 01/19/2022	(25,000)	1,483	0.001%
TRS W 2Y 01/20/2022	300	(13,926)	(0.009%)
TRS IPG 2Y 01/20/2022	(820)	549	0.000%
TRS DE/MRK 2Y 01/19/2022	1,870	14,050	0.009%
TRS OTIS 2Y 01/20/2022	946	2,668	0.002%
TRS LNT 2Y 01/20/2022	(48)	41	0.000%
TRS HK/27 2Y 01/19/2022	10,000	1,354	0.001%
TRS PNC 2Y 01/20/2022	173	1,012	0.001%
TRS ASND 2Y 01/20/2022	200	(1,802)	(0.001%)
TRS FLT 2Y 01/20/2022	200	(622)	0.000%
TRS COF 2Y 01/20/2022	900	5,553	0.003%
TRS PTCT 2Y 01/20/2022	(650)	3,471	0.002%
TRS GB/GPOR 2Y 01/19/2022	2,895	396	0.000%
TRS JP/6273 2Y 01/19/2022	(300)	5,288	0.003%
TRS SYK 2Y 01/20/2022	700	7,686	0.005%
TRS PSEC 2Y 01/20/2022	(10,000)	900	0.001%
TRS SCHW 2Y 01/20/2022	1,788	3,558	0.002%
TRS FDX 2Y 01/20/2022	136	(3,552)	(0.002%)
TRS DE/HFG 2Y 01/19/2022	(750)	(1,832)	(0.001%)
TRS APH 2Y 01/20/2022	300	(234)	0.000%
TRS FR/BNP 2Y 01/19/2022	3,028	(7,879)	(0.005%)
TRS VRSN 2Y 01/20/2022	185	535	0.000%
TRS PNR 2Y 01/20/2022	(2,854)	(1,827)	(0.001%)
TRS PLNT 2Y 01/20/2022	(1,200)	(5,376)	(0.003%)
TRS GB/WTB 2Y 01/19/2022	2,063	(1,495)	(0.001%)
TRS JP/8604 2Y 01/19/2022	(7,900)	(574)	0.000%
TRS BAC 2Y 01/20/2022	427	713	0.000%
TRS AT/BG 2Y 01/19/2022	1,643	2,007	0.001%
TRS LYV 2Y 01/20/2022	2,700	837	0.001%
TRS GB/ITRK 2Y 01/19/2022	(2,992)	5,237	0.003%
TRS AVYA 2Y 01/20/2022	(4,500)	2,115	0.001%
TRS JP/6954 2Y 01/19/2022	600	(4,591)	(0.003%)
TRS EMN 2Y 01/20/2022	(1,112)	1,334	0.001%
TRS GB/SBER 2Y 01/20/2022	3,500	(3,780)	(0.002%)
TRS IBM 2Y 01/20/2022	(330)	17	0.000%
TRS ES/AMS 2Y 01/19/2022	1,528	149	0.000%
TRS SRE 2Y 01/20/2022	904	(3,200)	(0.002%)
TRS FR/SESG 2Y 01/19/2022	(12,000)	(381)	0.000%
TRS GB/GPOR 2Y 01/19/2022	4,459	610	0.000%
TRS HPQ 2Y 01/20/2022	(2,900)	(2,552)	(0.002%)
TRS JP/3382 2Y 01/19/2022	100	63	0.000%
TRS SATS 2Y 01/20/2022	(1,000)	(10)	0.000%
TRS CLGX 2Y 01/20/2022	(1,812)	2,682	0.002%
TRS JNJ 2Y 01/20/2022	(337)	(2,295)	(0.001%)
TRS GB/DLN 2Y 01/19/2022	2,200	181	0.000%
TRS ES/CLNX 2Y 01/19/2022	1,931	(2,878)	(0.002%)
TRS ES/CLNX 2Y 01/19/2022	4,518	(6,734)	(0.004%)

TRS ACIA 2Y 01/20/2022	(1,000)	(2,890)	(0.002%)
TRS JP/7205 2Y 01/19/2022	2,800	26	0.000%
TRS AEP 2Y 01/20/2022	300	(306)	0.000%
TRS SE/HEXAB 2Y 01/19/2022	46	282	0.000%
TRS LNT 2Y 01/20/2022	(14)	12	0.000%
TRS XOM 2Y 01/20/2022	(1,428)	2,599	0.002%
TRS FIVN 2Y 01/20/2022	250	1,740	0.001%
TRS CFG 2Y 01/20/2022	(1,055)	(496)	0.000%
TRS VZ 2Y 01/20/2022	(900)	1,620	0.001%
TRS MSFT 2Y 01/20/2022	700	5,803	0.004%
TRS SE/SWMA 2Y 01/19/2022	809	315	0.000%
TRS JNJ 2Y 01/20/2022	(408)	(2,778)	(0.002%)
TRS BAC 2Y 01/20/2022	3,519	5,877	0.004%
TRS LNT 2Y 01/20/2022	(108)	92	0.000%
TRS BR/MGLU3 2Y 01/20/2022	10,000	(330)	0.000%
TRS BDX 2Y 01/20/2022	114	694	0.000%
USD ZCIS 7/29/25 REC CPI	2,500,000	85,420	0.053%
TRS LOW 2Y 01/20/2022	(848)	2,391	0.001%
TRS BR/MGLU3 2Y 01/20/2022	9,600	(317)	0.000%
TRS IR 2Y 01/20/2022	2,000	1,600	0.001%
TRS IP 2Y 01/20/2022	3,215	1,833	0.001%
TRS IR 2Y 01/20/2022	419	335	0.000%
TRS SE/ALFA 2Y 01/19/2022	9,210	(896)	(0.001%)
TRS HFC 2Y 01/20/2022	(1,812)	1,051	0.001%
TRS IR 2Y 01/20/2022	1,000	800	0.000%
TRS GBIO 2Y 01/20/2022	1,000	(2,046)	(0.001%)
TRS BE/GBLB 2Y 01/19/2022	1,514	296	0.000%
TRS VRSN 2Y 01/20/2022	479	1,384	0.001%
TRS JP/4091 2Y 01/19/2022	13,500	(8,629)	(0.005%)
TRS MAA 2Y 01/20/2022	(753)	(2,372)	(0.001%)
TRS AON 2Y 01/20/2022	(891)	(2,887)	(0.002%)
TRS JP/3038 2Y 01/19/2022	(2,400)	581	0.000%
TRS PT/EDP 2Y 01/19/2022	22,307	6,211	0.004%
TRS GB/SLA 2Y 01/19/2022	(18,755)	1,462	0.001%
TRS ALLE 2Y 01/20/2022	(816)	(3,604)	(0.002%)
TRS PNC 2Y 01/20/2022	577	3,375	0.002%
TRS JP/8801 2Y 01/19/2022	2,500	(2,591)	(0.002%)
TRS GB/DLG 2Y 01/19/2022	29,673	8,927	0.006%
TRS CH/KNIN 2Y 01/19/2022	(458)	(1,397)	(0.001%)
TRS OUT 2Y 01/20/2022	6,000	480	0.000%
TRS GB/DLN 2Y 01/19/2022	300	25	0.000%
TRS OUT 2Y 01/20/2022	1,600	128	0.000%
TRS LNT 2Y 01/20/2022	(21)	18	0.000%
TRS GB/SBER 2Y 01/20/2022	5,000	(5,400)	(0.003%)
TRS TER 2Y 01/20/2022	828	(455)	0.000%
TRS JP/6877 2Y 01/19/2022	4,600	(1,559)	(0.001%)
TRS VZ 2Y 01/20/2022	(841)	1,514	0.001%
TRS GB/EXPN 2Y 01/19/2022	13,482	(3,206)	(0.002%)
TRS BAP 2Y 01/20/2022	400	(48)	0.000%
TRS KMX 2Y 01/20/2022	257	(429)	0.000%
TRS DE/TMV 2Y 01/19/2022	(2,280)	(6,351)	(0.004%)
TRS BR/MGLU3 2Y 01/20/2022	16,000	(528)	0.000%
TRS C 2Y 01/20/2022	(813)	(1,618)	(0.001%)
TRS CONN 2Y 01/20/2022	(6,000)	(840)	(0.001%)
TRS DPZ 2Y 01/20/2022	285	(348)	0.000%
TRS JP/5108 2Y 01/19/2022	3,200	(6,384)	(0.004%)
TRS CH/SGSN 2Y 01/19/2022	(39)	(2,555)	(0.002%)
TRS SE/ASSAB 2Y 01/19/2022	190	(122)	0.000%
TRS GB/PLP 2Y 01/19/2022	1,097	855	0.001%
TRS JP/6460 2Y 01/19/2022	5,100	(747)	0.000%
TRS WSM 2Y 01/20/2022	(500)	4,305	0.003%
TRS HBAN 2Y 01/20/2022	14,495	580	0.000%
TRS MPWR 2Y 01/20/2022	378	13,105	0.008%
TRS CH/UBSG 2Y 01/19/2022	(17,173)	2,037	0.001%
TRS SOYB 2Y 01/20/2022	(3,000)	(4,260)	(0.003%)
TRS AMCX 2Y 01/20/2022	(400)	(1,168)	(0.001%)
TRS BLL 2Y 01/20/2022	(1,346)	(1,534)	(0.001%)
TRS FDY 2Y 01/20/2022	102	(2,664)	(0.002%)
TRS DE/RWE 2Y 01/19/2022	(3,066)	(2,826)	(0.002%)
TRS JP/4503 2Y 01/19/2022	1,700	1,111	0.001%
TRS GB/AV/ 2Y 01/19/2022	(44,947)	(369)	0.000%
TRS JP/1824 2Y 01/19/2022	300	(119)	0.000%
TRS GE 2Y 01/20/2022	32,563	(10,095)	(0.006%)
TRS ECPG 2Y 01/20/2022	700	(553)	0.000%
TRS ALK 2Y 01/20/2022	500	835	0.001%
TRS JP/6367 2Y 01/19/2022	(600)	(2,150)	(0.001%)
TRS SE/KINVB 2Y 01/19/2022	(2,781)	(4,665)	(0.003%)
TRS GB/PSON 2Y 01/19/2022	(4,789)	(1,323)	(0.001%)
TRS HK/1910 2Y 01/19/2022	45,000	4,295	0.003%
TRS MA 2Y 01/20/2022	600	13,974	0.009%
TRS CCI 2Y 01/20/2022	(747)	(2,824)	(0.002%)
TRS IPHI 2Y 01/20/2022	(320)	(1,786)	(0.001%)
TRS FBHS 2Y 01/20/2022	(524)	(152)	0.000%
TRS JP/2503 2Y 01/19/2022	15,900	520	0.000%
TRS DE/IFX 2Y 01/19/2022	1,551	2,226	0.001%
TRS GB/GRG 2Y 01/19/2022	1,500	2,195	0.001%
TRS JP/7751 2Y 01/19/2022	(3,600)	2,528	0.002%
TRS IR 2Y 01/20/2022	425	340	0.000%
TRS CTVA 2Y 01/20/2022	(5,836)	2,918	0.002%
TRS BE/GBLB 2Y 01/19/2022	1,298	254	0.000%
TRS DPZ 2Y 01/20/2022	101	(123)	0.000%
TRS IBM 2Y 01/20/2022	(300)	15	0.000%
TRS BAC 2Y 01/20/2022	1,534	2,562	0.002%
TRS SPY 2Y 01/20/2022	(2,038)	(8,743)	(0.005%)
TRS LNT 2Y 01/20/2022	(27)	23	0.000%
TRS CTSH 2Y 01/20/2022	1,608	2,283	0.001%
TRS AEE 2Y 01/20/2022	1,492	(1,000)	(0.001%)
TRS FITB 2Y 01/20/2022	1,500	720	0.000%
TRS GE 2Y 01/20/2022	9,360	(2,902)	(0.002%)
TRS DE/ALV 2Y 01/19/2022	(294)	(2,464)	(0.002%)

TRS HD 2Y 01/20/2022	203	(479)	0.000%
TRS JP/7205 2Y 01/19/2022	4,200	(455)	0.000%
TRS RTX 2Y 01/20/2022	(1,233)	(580)	0.000%
TRS GB/TRN 2Y 01/19/2022	1,027	(104)	0.000%
TRS HK/2869 2Y 01/19/2022	30,000	2,012	0.001%
TRS JP/6752 2Y 01/19/2022	4,200	1,200	0.001%
TRS JP/6383 2Y 01/19/2022	(1,900)	(8,464)	(0.005%)
TRS FDX 2Y 01/20/2022	66	(1,724)	(0.001%)
TRS ECL 2Y 01/20/2022	(714)	4,705	0.003%
TRS FITB 2Y 01/20/2022	6,400	3,072	0.002%
TRS JP/1824 2Y 01/19/2022	800	(318)	0.000%
TRS GB/HSBA 2Y 01/19/2022	(6,905)	2,247	0.001%
TRS TUP 2Y 01/20/2022	(1,000)	(1,070)	(0.001%)
TRS JP/7205 2Y 01/19/2022	14,600	(22,624)	(0.014%)
TRS JP/7936 2Y 01/19/2022	2,100	(1,586)	(0.001%)
TRS DUK 2Y 01/20/2022	1,558	(857)	(0.001%)
TRS AEE 2Y 01/20/2022	300	(201)	0.000%
TRS FR/AIR 2Y 01/19/2022	850	3,294	0.002%
TRS JPM 2Y 01/20/2022	(473)	(3,193)	(0.002%)
TRS GB/BYG 2Y 01/19/2022	4,643	(3,328)	(0.002%)
TRS SIBN 2Y 01/20/2022	6,500	17,290	0.011%
TRS AMCX 2Y 01/20/2022	(1,400)	(4,088)	(0.003%)
TRS IT/TIT 2Y 01/19/2022	(107,170)	1,165	0.001%
TRS CH/UBSG 2Y 01/19/2022	(3,363)	399	0.000%
TRS GB/SLA 2Y 01/19/2022	(14,968)	1,167	0.001%
TRS DE/SAP 2Y 01/19/2022	(817)	(6,528)	(0.004%)
TRS JP/6178 2Y 01/19/2022	(13,100)	(3,793)	(0.002%)
TRS CNSH1CNSH/603056 2Y 01/20/2022	10,000	(367)	0.000%
TRS DE/VOW 2Y 01/19/2022	(770)	(6,302)	(0.004%)
TRS JP/6971 2Y 01/19/2022	(1,900)	(478)	0.000%
TRS CH/NOVN 2Y 01/19/2022	1,410	6,323	0.004%
TRS TWLO 2Y 01/20/2022	400	(2,640)	(0.002%)
TRS MX/NMKA 2Y 01/19/2022	806,700	1,216	0.001%
TRS HK/1910 2Y 01/19/2022	39,900	3,809	0.002%
TRS CSTM 2Y 01/20/2022	7,848	4,238	0.003%
TRS OPRT 2Y 01/20/2022	9,000	3,150	0.002%
TRS DUK 2Y 01/20/2022	170	(94)	0.000%
TRS WFC 2Y 01/20/2022	3,052	1,373	0.001%
TRS SPY 2Y 01/20/2022	(1,174)	(5,036)	(0.003%)
TRS CH/CFRAO 2Y 01/19/2022	3,260	110	0.000%
TRS AON 2Y 01/20/2022	(2,340)	(7,582)	(0.005%)
TRS DE/VOW 2Y 01/19/2022	(899)	(7,358)	(0.005%)
TRS CDAY 2Y 01/20/2022	2,000	16,700	0.010%
TRS AEE 2Y 01/20/2022	57	(38)	0.000%
TRS CH/UBSG 2Y 01/19/2022	(6,189)	734	0.000%
TRS AMCX 2Y 01/20/2022	(400)	(1,168)	(0.001%)
TRS GB/PSON 2Y 01/19/2022	(17,679)	(4,884)	(0.003%)
TRS JP/8604 2Y 01/19/2022	(15,200)	(1,104)	(0.001%)
TRS SE/ASSAB 2Y 01/19/2022	1,609	(1,036)	(0.001%)
TRS VZ 2Y 01/20/2022	(574)	1,033	0.001%
TRS SE/HEXAB 2Y 01/19/2022	79	484	0.000%
TRS BE/UMI 2Y 01/19/2022	1,114	(82)	0.000%
TRS NVR 2Y 01/20/2022	18	987	0.001%
TRS LOW 2Y 01/20/2022	(1,533)	4,323	0.003%
TRS DOW 2Y 01/20/2022	(3,299)	(4,520)	(0.003%)
TRS CH/PGHN 2Y 01/19/2022	34	2,066	0.001%
TRS DE/SRT3 2Y 01/19/2022	100	(611)	0.000%
TRS CPT 2Y 01/20/2022	700	1,267	0.001%
TRS DISCA 2Y 01/20/2022	(500)	(685)	0.000%
TRS DE/HNR1 2Y 01/19/2022	(512)	1,876	0.001%
TRS MX/NEMAKA 2Y 01/19/2022	(111,500)	840	0.001%
TRS JP/8801 2Y 01/19/2022	2,600	(2,694)	(0.002%)
TRS SPY 2Y 01/20/2022	(5,004)	(33,528)	(0.021%)
TRS DRI 2Y 01/20/2022	(384)	317	0.000%
TRS JP/4503 2Y 01/19/2022	10,300	6,733	0.004%
TRS SE/SWMA 2Y 01/19/2022	3,148	1,224	0.001%
TRS CFG 2Y 01/20/2022	(2,813)	(1,322)	(0.001%)
TRS BDX 2Y 01/20/2022	114	694	0.000%
TRS FNV 2Y 01/20/2022	500	(3,205)	(0.002%)
TRS GB/CRH 2Y 01/19/2022	(4,607)	(5,607)	(0.003%)
TRS JP/2802 2Y 01/19/2022	(3,500)	644	0.000%
TRS SE/ALFA 2Y 01/19/2022	5,529	(538)	0.000%
TRS BPOP 2Y 01/20/2022	500	500	0.000%
TRS RSG 2Y 01/20/2022	(1,765)	(177)	0.000%
TRS SOHU 2Y 01/20/2022	2,100	(525)	0.000%
TRS VIAC 2Y 01/20/2022	(2,800)	(5,936)	(0.004%)
TRS ABMD 2Y 01/20/2022	(394)	(19,243)	(0.012%)
TRS GB/AUTO 2Y 01/19/2022	13,164	5,149	0.003%
CNY IRS 11/13/2025 REC FIX	12,000,000	12,997	0.008%
TRS SE/NDA 2Y 01/19/2022	(11,539)	7,770	0.005%
TRS CSTM 2Y 01/20/2022	12,000	6,480	0.004%
TRS APH 2Y 01/20/2022	900	(702)	0.000%
TRS ETR 2Y 01/20/2022	1,413	(3,872)	(0.002%)
TRS MCD 2Y 01/20/2022	6	(2)	0.000%
TRS JP/4911 2Y 01/19/2022	200	(405)	0.000%
TRS QCOM 2Y 01/20/2022	400	1,592	0.001%
TRS ZEN 2Y 01/20/2022	400	3,140	0.002%
TRS BAC 2Y 01/20/2022	7,794	13,016	0.008%
TRS GB/AV/ 2Y 01/19/2022	(12,007)	(99)	0.000%
TRS SE/HEXAB 2Y 01/19/2022	11	67	0.000%
TRS EXAS 2Y 01/20/2022	500	1,550	0.001%
TRS PFE 2Y 01/20/2022	(1,423)	1,523	0.001%
TRS CMI 2Y 01/20/2022	200	612	0.000%
TRS CEF 2Y 01/20/2022	1,500	1,545	0.001%
TRS ACIA 2Y 01/20/2022	(500)	(1,445)	(0.001%)
TRS FL 2Y 01/20/2022	(1,000)	1,740	0.001%
TRS PKG 2Y 01/20/2022	1,055	3,925	0.002%
TRS CEF 2Y 01/20/2022	1,000	1,030	0.001%
TRS HK/2869 2Y 01/19/2022	50,000	3,354	0.002%
TRS FIVN 2Y 01/20/2022	500	3,480	0.002%

TRS CSTM 2Y 01/20/2022	4,700	2,538	0.002%
TRS FI/STERV 2Y 01/19/2022	6,135	3,260	0.002%
TRS GB/ISF 2Y 01/19/2022	(26,290)	4,127	0.003%
TRS JP/3141 2Y 01/19/2022	(1,100)	426	0.000%
TRS PFE 2Y 01/20/2022	(3,000)	5,700	0.004%
TRS LNT 2Y 01/20/2022	(199)	169	0.000%
TRS HSY 2Y 01/20/2022	(815)	(1,712)	(0.001%)
TRS NEM 2Y 01/20/2022	(1,116)	(949)	(0.001%)
TRS IR 2Y 01/20/2022	1,000	800	0.000%
TRS LFUS 2Y 01/20/2022	100	563	0.000%
TRS DTE 2Y 01/20/2022	2,517	(8,533)	(0.005%)
TRS GB/DLN 2Y 01/19/2022	8,710	715	0.000%
TRS AMAT 2Y 01/20/2022	700	(1,519)	(0.001%)
TRS OTIS 2Y 01/20/2022	816	2,301	0.001%
TRS GB/SBER 2Y 01/20/2022	4,000	(4,320)	(0.003%)
TRS GB/GRG 2Y 01/19/2022	4,500	6,585	0.004%
TRS DE/IFX 2Y 01/19/2022	1,321	1,896	0.001%
TRS SRRK 2Y 01/20/2022	2,300	4,025	0.002%
TRS CNSH1CNSH/603056 2Y 01/20/2022	55,000	(2,018)	(0.001%)
TRS CSCO 2Y 01/20/2022	5,087	153	0.000%
TRS JP/3141 2Y 01/19/2022	(2,400)	930	0.001%
TRS ALK 2Y 01/20/2022	2,600	4,342	0.003%
TRS DRI 2Y 01/20/2022	(1,397)	(6,552)	(0.004%)
TRS LNT 2Y 01/20/2022	(136)	116	0.000%
TRS VTRS 2Y 01/20/2022	(22,094)	(22,315)	(0.014%)
TRS JP/2802 2Y 01/19/2022	(3,500)	644	0.000%
TRS LNT 2Y 01/20/2022	(40)	34	0.000%
TRS AU/ALQ 2Y 01/19/2022	5,000	(1,966)	(0.001%)
TRS SE/BOL 2Y 01/19/2022	1,358	1,386	0.001%
TRS WBA 2Y 01/20/2022	(1,191)	1,727	0.001%
TRS JP/9843 2Y 01/19/2022	(400)	(736)	0.000%
TRS FDX 2Y 01/20/2022	111	(2,899)	(0.002%)
TRS HK/2869 2Y 01/19/2022	50,000	3,354	0.002%
TRS PAYX 2Y 01/20/2022	(764)	267	0.000%
TRS FR/DSY 2Y 01/19/2022	(703)	(7,729)	(0.005%)
TRS GB/PLP 2Y 01/19/2022	1,400	1,091	0.001%
TRS DE/KGX 2Y 01/19/2022	164	208	0.000%
TRS T 2Y 01/20/2022	(2,000)	3,640	0.002%
TRS SOGO 2Y 01/20/2022	(7,058)	(1,129)	(0.001%)
TRS AIRC 2Y 01/20/2022	91	42	0.000%
TRS FL 2Y 01/20/2022	(3,300)	5,742	0.004%
TRS ECPG 2Y 01/20/2022	1,000	(790)	0.000%
TRS DE/VNA 2Y 01/19/2022	(105)	(313)	0.000%
TRS JP/4519 2Y 01/19/2022	(4,200)	(20,745)	(0.013%)
TRS XEL 2Y 01/20/2022	(3,133)	(2,036)	(0.001%)
TRS KMX 2Y 01/20/2022	493	(823)	(0.001%)
TRS HK/2669 2Y 01/19/2022	190,000	(7,843)	(0.005%)
TRS ASND 2Y 01/20/2022	100	(901)	(0.001%)
TRS FR/SGO 2Y 01/19/2022	(1,860)	2,977	0.002%
TRS XYL 2Y 01/20/2022	(415)	(838)	(0.001%)
TRS CA/ERO 2Y 01/19/2022	2,000	1,430	0.001%
TRS HD 2Y 01/20/2022	760	(1,794)	(0.001%)
TRS KLAC 2Y 01/20/2022	246	(517)	0.000%
TRS HFC 2Y 01/20/2022	(2,368)	1,373	0.001%
TRS IR 2Y 01/20/2022	1,000	800	0.000%
TRS DLTR 2Y 01/20/2022	1,047	(2,094)	(0.001%)
TRS AT/BG 2Y 01/19/2022	2,500	3,054	0.002%
TRS TEL 2Y 01/20/2022	2,043	6,456	0.004%
TRS IT/RACE 2Y 01/19/2022	1,126	9,698	0.006%
TRS RAPT 2Y 01/20/2022	900	(4,419)	(0.003%)
TRS W 2Y 01/20/2022	300	(13,926)	(0.009%)
TRS CSTM 2Y 01/20/2022	3,000	1,208	0.001%
TRS FDX 2Y 01/20/2022	136	(3,552)	(0.002%)
TRS CH/PGHN 2Y 01/19/2022	249	15,132	0.009%
TRS AEE 2Y 01/20/2022	300	(201)	0.000%
TRS ADBE 2Y 01/20/2022	(254)	(4,440)	(0.003%)
TRS AT/EBS 2Y 01/19/2022	3,100	(1,856)	(0.001%)
TRS FIVN 2Y 01/20/2022	500	3,480	0.002%
TRS GB/ASC 2Y 01/19/2022	2,000	10,721	0.007%
TRS SE/ASSAB 2Y 01/19/2022	954	(615)	0.000%
TRS CPT 2Y 01/20/2022	400	724	0.000%
TRS JP/3659 2Y 01/19/2022	2,900	2,528	0.002%
TRS KHC 2Y 01/20/2022	(1,704)	(562)	0.000%
TRS ECPG 2Y 01/20/2022	300	(237)	0.000%
TRS CH/ALC 2Y 01/19/2022	731	1,437	0.001%
TRS FLIR 2Y 01/20/2022	(2,627)	(2,601)	(0.002%)
TRS CH/CFR 2Y 01/19/2022	441	508	0.000%
TRS ZTS 2Y 01/20/2022	457	1,618	0.001%
TRS V 2Y 01/20/2022	200	2,074	0.001%
TRS DIS 2Y 01/20/2022	400	2,896	0.002%
TRS FI/KOJAMO 2Y 01/19/2022	17,365	15,274	0.009%
TRS GB/LSE 2Y 01/19/2022	400	908	0.001%
TRS AXP 2Y 01/20/2022	(475)	(860)	(0.001%)
TRS PT/GALP 2Y 01/19/2022	4,117	(654)	0.000%
TRS VLO 2Y 01/20/2022	(1,378)	1,254	0.001%
TRS GTLS 2Y 01/20/2022	1,000	(3,290)	(0.002%)
TRS JP/7267 2Y 01/19/2022	(2,300)	4,087	0.003%
TRS WHR 2Y 01/20/2022	(1,027)	8,360	0.005%
TRS FOXA 2Y 01/20/2022	(1,500)	(810)	0.000%
TRS MX/AXTELCPO 2Y 01/19/2022	(60,000)	3,075	0.002%
TRS JP/7936 2Y 01/19/2022	5,700	(4,306)	(0.003%)
TRS IBM 2Y 01/20/2022	(200)	10	0.000%
TRS APH 2Y 01/20/2022	600	(468)	0.000%
TRS LRCX 2Y 01/20/2022	250	(5,765)	(0.004%)
TRS GB/PSON 2Y 01/19/2022	(6,830)	(1,887)	(0.001%)
TRS HPQ 2Y 01/20/2022	(2,800)	(2,464)	(0.002%)
TRS GB/SBER 2Y 01/20/2022	2,000	(2,160)	(0.001%)
TRS ALLY 2Y 01/20/2022	3,756	4,282	0.003%
TRS HFC 2Y 01/20/2022	(2,541)	1,474	0.001%
TRS WLTW 2Y 01/20/2022	625	419	0.000%

TRS DE/HNR1 2Y 01/19/2022	(925)	3,390	0.002%
TRS SE/HEXAB 2Y 01/19/2022	35	214	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	(4,260)	(0.003%)
TRS NVR 2Y 01/20/2022	13	713	0.000%
TRS VTR 2Y 01/20/2022	(2,181)	1,985	0.001%
TRS INTC 2Y 01/20/2022	(2,141)	1,809	0.001%
TRS ATO 2Y 01/20/2022	300	(1,875)	(0.001%)
TRS HPE 2Y 01/20/2022	(4,000)	1,280	0.001%
TRS FR/SGO 2Y 01/19/2022	(1,222)	1,956	0.001%
TRS ECL 2Y 01/20/2022	(420)	2,768	0.002%
TRS CH/BAER 2Y 01/19/2022	797	1,062	0.001%
TRS CA/ERO 2Y 01/19/2022	3,000	2,145	0.001%
TRS DK/GN 2Y 01/19/2022	(3,183)	(1,149)	(0.001%)
TRS JP/8804 2Y 01/19/2022	4,200	(2,156)	(0.001%)
TRS COP 2Y 01/20/2022	2,176	(6,115)	(0.004%)
TRS DASH 2Y 01/20/2022	383	(6,182)	(0.004%)
TRS DE/PAH3 2Y 01/19/2022	2,038	(1,494)	(0.001%)
TRS JP/4091 2Y 01/19/2022	2,800	(1,790)	(0.001%)
TRS FDX 2Y 01/20/2022	25	(653)	0.000%
TRS AEP 2Y 01/20/2022	250	(255)	0.000%
TRS KMX 2Y 01/20/2022	290	(484)	0.000%
TRS BE/UMI 2Y 01/19/2022	236	(17)	0.000%
TRS SE/ERICB 2Y 01/19/2022	23,314	(8,246)	(0.005%)
TRS AVGO 2Y 01/20/2022	378	7,481	0.005%
TRS UPS 2Y 01/20/2022	88	108	0.000%
TRS NO/TEL 2Y 01/19/2022	(5,018)	1,522	0.001%
TRS DK/COLOB 2Y 01/19/2022	(849)	(669)	0.000%
TRS HON 2Y 01/20/2022	482	(709)	0.000%
TRS MXIM 2Y 01/20/2022	1,046	2,469	0.002%
TRS GB/DLN 2Y 01/19/2022	550	45	0.000%
TRS CA/ERO 2Y 01/19/2022	2,500	1,787	0.001%
TRS BAC 2Y 01/20/2022	10,184	17,007	0.010%
TRS HK/19 2Y 01/19/2022	39,000	(6,791)	(0.004%)
TRS HFC 2Y 01/20/2022	(1,464)	849	0.001%
TRS SE/SCAB 2Y 01/19/2022	9,154	1,669	0.001%
TRS JNJ 2Y 01/20/2022	(573)	(3,902)	(0.002%)
TRS GB/HSBA 2Y 01/19/2022	(24,820)	8,078	0.005%
TRS JP/5108 2Y 01/19/2022	3,600	(7,182)	(0.004%)
TRS JP/8801 2Y 01/19/2022	3,000	(3,109)	(0.002%)
TRS FDX 2Y 01/20/2022	136	(3,552)	(0.002%)
TRS IT/ATL 2Y 01/19/2022	9,000	(2,474)	(0.002%)
TRS V 2Y 01/20/2022	100	1,037	0.001%
TRS KR/005930 2Y 01/20/2022	1,800	12,719	0.008%
TRS JP/6752 2Y 01/19/2022	7,900	2,257	0.001%
TRS AT/BG 2Y 01/19/2022	2,096	2,561	0.002%
TRS DE/ALV 2Y 01/19/2022	(1,155)	(9,680)	(0.006%)
TRS GB/HSBA 2Y 01/19/2022	(38,731)	12,606	0.008%
TRS WFC 2Y 01/20/2022	8,891	4,001	0.002%
TRS DUK 2Y 01/20/2022	775	(426)	0.000%
TRS GB/BOO 2Y 01/19/2022	22,833	16,361	0.010%
TRS PFE 2Y 01/20/2022	(15,148)	28,781	0.018%
TRS ZEN 2Y 01/20/2022	800	6,280	0.004%
TRS HPE 2Y 01/20/2022	(10,000)	3,200	0.002%
TRS GB/DLN 2Y 01/19/2022	1,170	96	0.000%
TRS JP/7267 2Y 01/19/2022	(8,400)	14,928	0.009%
TRS DE/SRT3 2Y 01/19/2022	100	(611)	0.000%
TRS AVGO 2Y 01/20/2022	556	5,991	0.004%
TRS DISCA 2Y 01/20/2022	(2,200)	(3,014)	(0.002%)
TRS ALB 2Y 01/20/2022	1,130	10,825	0.007%
TRS DE/ALV 2Y 01/19/2022	(510)	(4,274)	(0.003%)
TRS DE/BMW 2Y 01/19/2022	(1,194)	2,378	0.001%
TRS HPE 2Y 01/20/2022	(4,500)	1,440	0.001%
TRS NL/INGA 2Y 01/19/2022	5,019	(2,814)	(0.002%)
TRS WIX 2Y 01/20/2022	600	(6,588)	(0.004%)
TRS JP/4927 2Y 01/19/2022	(5,200)	(1,108)	(0.001%)
TRS CH/GEBN 2Y 01/19/2022	(69)	(2,120)	(0.001%)
TRS LNT 2Y 01/20/2022	(40)	34	0.000%
TRS GOOGL 2Y 01/20/2022	15	(127)	0.000%
TRS ES 2Y 01/20/2022	500	(60)	0.000%
TRS JP/7936 2Y 01/19/2022	3,600	(2,719)	(0.002%)
TRS JP/4528 2Y 01/19/2022	(8,400)	6,101	0.004%
TRS HK/1972 2Y 01/19/2022	(41,800)	809	0.000%
TRS PT/GALP 2Y 01/19/2022	5,528	(878)	(0.001%)
TRS DBX 2Y 01/20/2022	(5,000)	4,650	0.003%
TRS LNT 2Y 01/20/2022	(75)	64	0.000%
TRS SE/ATCOB 2Y 01/19/2022	2,919	(1,384)	(0.001%)
TRS SE/NDA 2Y 01/19/2022	(4,804)	3,235	0.002%
TRS SE/HEXAB 2Y 01/19/2022	22	135	0.000%
TRS FI/SAMPO 2Y 01/19/2022	2,107	(515)	0.000%
TRS USB 2Y 01/20/2022	(5,556)	(7,778)	(0.005%)
TRS WCC/P1 2Y 01/20/2022	318	223	0.000%
TRS SCHW 2Y 01/20/2022	5,229	10,406	0.006%
TRS DIS 2Y 01/20/2022	1,100	7,964	0.005%
TRS SE/BOL 2Y 01/19/2022	(4,794)	(4,894)	(0.003%)
TRS GB/SGRO 2Y 01/19/2022	4,596	2,489	0.002%
TRS LOW 2Y 01/20/2022	(492)	1,387	0.001%
TRS WFC 2Y 01/20/2022	1,867	840	0.001%
TRS GB/PRU 2Y 01/19/2022	(2,877)	(866)	(0.001%)
TRS BAP 2Y 01/20/2022	300	(36)	0.000%
TRS GS 2Y 01/20/2022	549	11,683	0.007%
TRS HD 2Y 01/20/2022	145	(342)	0.000%
TRS INTC 2Y 01/20/2022	(1,200)	1,014	0.001%
TRS MCK 2Y 01/20/2022	251	211	0.000%
TRS SPY 2Y 01/20/2022	(8,900)	(38,181)	(0.024%)
TRS ECPG 2Y 01/20/2022	1,000	(790)	0.000%
TRS LNT 2Y 01/20/2022	(31)	26	0.000%
TRS AU/ALQ 2Y 01/19/2022	10,000	(3,932)	(0.002%)
TRS ALK 2Y 01/20/2022	1,100	1,837	0.001%
TRS OUT 2Y 01/20/2022	2,000	160	0.000%
TRS DUK 2Y 01/20/2022	4,719	(2,595)	(0.002%)

TRS DE/SBS 2Y 01/19/2022	(855)	(1,812)	(0.001%)
TRS DE/ALV 2Y 01/19/2022	(809)	(6,780)	(0.004%)
TRS IT/ATL 2Y 01/19/2022	1,210	(333)	0.000%
TRS AME 2Y 01/20/2022	(1,014)	(3,194)	(0.002%)
TRS LB 2Y 01/20/2022	(203)	432	0.000%
TRS BDX 2Y 01/20/2022	114	694	0.000%
TRS FR/MC 2Y 01/19/2022	(328)	(1,483)	(0.001%)
TRS BR/RDOR3 2Y 01/20/2022	12,219	(896)	(0.001%)
TRS DISCA 2Y 01/20/2022	(1,000)	(1,370)	(0.001%)
TRS GB/PLP 2Y 01/19/2022	2,600	2,027	0.001%
TRS FI/SAMPO 2Y 01/19/2022	1,215	(297)	0.000%
TRS CE 2Y 01/20/2022	2,039	(2,182)	(0.001%)
TRS MGA 2Y 01/20/2022	379	2,547	0.002%
TRS JP/6460 2Y 01/19/2022	1,600	(157)	0.000%
TRS WHR 2Y 01/20/2022	(743)	6,048	0.004%
TRS BE/UMI 2Y 01/19/2022	681	(50)	0.000%
TRS GTN 2Y 01/20/2022	(6,500)	3,510	0.002%
TRS LNT 2Y 01/20/2022	(66)	56	0.000%
TRS GB/BOO 2Y 01/19/2022	12,000	8,599	0.005%
TRS FR/KER 2Y 01/19/2022	(139)	(4,194)	(0.003%)
TRS OUT 2Y 01/20/2022	3,200	256	0.000%
TRS WCC/P1 2Y 01/20/2022	79	55	0.000%
TRS FR/KER 2Y 01/19/2022	(103)	(3,108)	(0.002%)
TRS GB/BOO 2Y 01/19/2022	15,746	11,283	0.007%
TRS CH/ABBN 2Y 01/19/2022	6,104	4,826	0.003%
TRS LNT 2Y 01/20/2022	(29)	25	0.000%
TRS BDX 2Y 01/20/2022	114	694	0.000%
TRS IT/DIA 2Y 01/19/2022	235	718	0.000%
TRS JP/6326 2Y 01/19/2022	(5,300)	(3,105)	(0.002%)
TRS CH/ALC 2Y 01/19/2022	293	576	0.000%
TRS NPSNY 2Y 01/20/2022	2,250	(698)	0.000%
TRS FR/SAN 2Y 01/19/2022	2,301	6,943	0.004%
TRS C 2Y 01/20/2022	(695)	(1,383)	(0.001%)
TRS JP/7936 2Y 01/19/2022	4,800	(3,626)	(0.002%)
TRS PTCT 2Y 01/20/2022	(1,000)	5,340	0.003%
TRS ACIA 2Y 01/20/2022	(500)	(1,445)	(0.001%)
TRS HK/1910 2Y 01/19/2022	63,900	6,099	0.004%
TRS NOC 2Y 01/20/2022	(141)	(876)	(0.001%)
TRS CVNA 2Y 01/20/2022	400	(6,600)	(0.004%)
TRS GB/ASC 2Y 01/19/2022	1,600	8,577	0.005%
TRS HK/2869 2Y 01/19/2022	34,000	2,281	0.001%
TRS JP/1824 2Y 01/19/2022	1,000	(397)	0.000%
TRS AEE 2Y 01/20/2022	400	(268)	0.000%
TRS JP/3038 2Y 01/19/2022	(8,000)	1,937	0.001%
TRS ITW 2Y 01/20/2022	(256)	(46)	0.000%
TRS GB/DLG 2Y 01/19/2022	11,195	3,368	0.002%
TRS MGA 2Y 01/20/2022	295	1,982	0.001%
TRS DE/SAP 2Y 01/19/2022	(1,745)	(13,942)	(0.009%)
TRS IT/TIT 2Y 01/19/2022	(98,940)	1,076	0.001%
TRS FISV 2Y 01/20/2022	302	(248)	0.000%
TRS UPS 2Y 01/20/2022	437	538	0.000%
TRS CA/WDO 2Y 01/19/2022	5,000	2,239	0.001%
TRS DISCA 2Y 01/20/2022	(1,700)	(2,329)	(0.001%)
TRS COG 2Y 01/20/2022	(2,159)	2,245	0.001%
TRS JP/3141 2Y 01/19/2022	(1,000)	387	0.000%
TRS SOYB 2Y 01/20/2022	(3,000)	(4,260)	(0.003%)
TRS JNJ 2Y 01/20/2022	(368)	(2,506)	(0.002%)
TRS FR/BNP 2Y 01/19/2022	8,876	(23,096)	(0.014%)
TRS IT/ATL 2Y 01/19/2022	9,210	(2,532)	(0.002%)
TRS FBHS 2Y 01/20/2022	(848)	(246)	0.000%
TRS EQR 2Y 01/20/2022	400	(16)	0.000%
TRS HAL 2Y 01/20/2022	19,746	(23,103)	(0.014%)
TRS USB 2Y 01/20/2022	(941)	(1,317)	(0.001%)
TRS COG 2Y 01/20/2022	(2,157)	2,243	0.001%
TRS BSAC 2Y 01/20/2022	3,500	1,260	0.001%
TRS NL/INGA 2Y 01/19/2022	8,267	(4,636)	(0.003%)
TRS IT/ATL 2Y 01/19/2022	950	(261)	0.000%
TRS IPHI 2Y 01/20/2022	(480)	(2,678)	(0.002%)
TRS LNT 2Y 01/20/2022	(12)	10	0.000%
TRS EXAS 2Y 01/20/2022	600	1,860	0.001%
TRS PNC 2Y 01/20/2022	623	3,645	0.002%
TRS GB/PRU 2Y 01/19/2022	(5,802)	(1,746)	(0.001%)
TRS DK/MAERSKB 2Y 01/19/2022	(22)	397	0.000%
TRS LUV 2Y 01/20/2022	500	95	0.000%
TRS DHR 2Y 01/20/2022	207	(213)	0.000%
TRS DGX 2Y 01/20/2022	(350)	1,866	0.001%
TRS NKE 2Y 01/20/2022	16	33	0.000%
TRS HK/87 2Y 01/19/2022	65,000	(1,258)	(0.001%)
TRS FNV 2Y 01/20/2022	800	(5,128)	(0.003%)
TRS LNT 2Y 01/20/2022	(13)	11	0.000%
TRS MCD 2Y 01/20/2022	1,037	(290)	0.000%
TRS V 2Y 01/20/2022	100	1,037	0.001%
TRS IPG 2Y 01/20/2022	(1,500)	1,005	0.001%
TRS GLW 2Y 01/20/2022	(1,401)	1,429	0.001%
TRS SE/HEXAB 2Y 01/19/2022	101	619	0.000%
TRS ECPG 2Y 01/20/2022	400	(316)	0.000%
CZK IRS 11/11/2022 PAY FIX	(95,000,000)	15,853	0.010%
TRS AEE 2Y 01/20/2022	600	(402)	0.000%
PLN IRS 11/12/2030 PAY FIX	(3,300,000)	(1,481)	(0.001%)
TRS VZ 2Y 01/20/2022	(1,174)	2,113	0.001%
TRS KR/005930 2Y 01/20/2022	1,000	7,066	0.004%
TRS ATO 2Y 01/20/2022	300	(1,875)	(0.001%)
TRS CH/NESN 2Y 01/19/2022	(2,208)	(11,572)	(0.007%)
TRS FOXA 2Y 01/20/2022	(1,500)	(810)	0.000%
TRS GB/ULVR 2Y 01/19/2022	1,528	1,881	0.001%
TRS KHC 2Y 01/20/2022	(1,242)	(410)	0.000%
TRS SPY 2Y 01/20/2022	(2,838)	(13,360)	(0.008%)
TRS ZEN 2Y 01/20/2022	1,100	8,635	0.005%
TRS JP/4005 2Y 01/19/2022	84,700	3,281	0.002%
TRS SE/ERICB 2Y 01/19/2022	6,629	(285)	0.000%

TRS GE 2Y 01/20/2022	6,000	(1,860)	(0.001%)
TRS T 2Y 01/20/2022	(1,300)	2,366	0.001%
TRS JP/8801 2Y 01/19/2022	3,000	(3,109)	(0.002%)
TRS PH 2Y 01/20/2022	1,041	(3,519)	(0.002%)
TRS AXP 2Y 01/20/2022	(857)	(1,551)	(0.001%)
TRS EOG 2Y 01/20/2022	1,075	(3,537)	(0.002%)
TRS INTC 2Y 01/20/2022	(746)	630	0.000%
TRS LNT 2Y 01/20/2022	(15)	13	0.000%
TRS TSLA 2Y 01/20/2022	(444)	(27,187)	(0.017%)
TRS NRG 2Y 01/20/2022	(3,556)	(14,153)	(0.009%)
TRS GB/BOO 2Y 01/19/2022	27,000	19,347	0.012%
TRS VSAT 2Y 01/20/2022	(300)	258	0.000%
TRS UDR 2Y 01/20/2022	(181)	(7)	0.000%
TRS QCOM 2Y 01/20/2022	100	398	0.000%
TRS CH/ALC 2Y 01/19/2022	717	1,409	0.001%
TRS SPY 2Y 01/20/2022	(1,500)	(6,435)	(0.004%)
TRS GOOGL 2Y 01/20/2022	60	(506)	0.000%
TRS DISCA 2Y 01/20/2022	(1,000)	(1,370)	(0.001%)
TRS BDX 2Y 01/20/2022	114	694	0.000%
TRS TCEHY 2Y 01/20/2022	(3,461)	4,257	0.003%
TRS CRM 2Y 01/20/2022	679	(4,557)	(0.003%)
TRS DK/GMAB 2Y 01/19/2022	120	1,615	0.001%
TRS DK/WS 2Y 01/19/2022	(625)	(15,542)	(0.010%)
TRS CH/GEBN 2Y 01/19/2022	(109)	(3,349)	(0.002%)
TRS BMY 2Y 01/20/2022	(1,000)	540	0.000%
TRS LB 2Y 01/20/2022	(1,500)	3,195	0.002%
TRS DE/MUV2 2Y 01/19/2022	585	(858)	(0.001%)
TRS MX/ALPEKA 2Y 01/19/2022	(83,600)	(840)	(0.001%)
TRS JP/6971 2Y 01/19/2022	(2,800)	(705)	0.000%
TRS ZEN 2Y 01/20/2022	400	3,140	0.002%
TRS LVS 2Y 01/20/2022	1,487	2,573	0.002%
TRS BR/MGLU3 2Y 01/20/2022	4,360	(144)	0.000%
TRS AMCX 2Y 01/20/2022	(1,000)	(2,920)	(0.002%)
TRS STX 2Y 01/20/2022	(4,700)	17,954	0.011%
TRS KR/005930 2Y 01/20/2022	300	2,120	0.001%
TRS XOM 2Y 01/20/2022	(1,239)	2,255	0.001%
TRS COF 2Y 01/20/2022	679	4,189	0.003%
TRS WSM 2Y 01/20/2022	(1,000)	8,610	0.005%
TRS JP/8591 2Y 01/19/2022	3,100	585	0.000%
TRS SPY 2Y 01/20/2022	(1,358)	(2,341)	(0.001%)
TRS GTLS 2Y 01/20/2022	1,000	(3,290)	(0.002%)
TRS JP/6326 2Y 01/19/2022	(2,100)	(1,230)	(0.001%)
TRS LNT 2Y 01/20/2022	(130)	111	0.000%
TRS IBM 2Y 01/20/2022	(500)	25	0.000%
TRS NFLX 2Y 01/20/2022	153	3,205	0.002%
TRS PNC 2Y 01/20/2022	130	761	0.000%
TRS DE 2Y 01/20/2022	250	1,765	0.001%
TRS AMCX 2Y 01/20/2022	(1,700)	(4,964)	(0.003%)
TRS LNT 2Y 01/20/2022	(76)	65	0.000%
TRS IDXX 2Y 01/20/2022	(128)	(4,468)	(0.003%)
TRS ES 2Y 01/20/2022	(1,265)	152	0.000%
TRS SE/HEXAB 2Y 01/19/2022	27	165	0.000%
TRS AVYA 2Y 01/20/2022	(5,300)	2,491	0.002%
TRS CNSH1CNSH/600258 2Y 01/20/2022	50,000	(21,948)	(0.014%)
TRS VSAT 2Y 01/20/2022	(500)	430	0.000%
TRS JP/6178 2Y 01/19/2022	(3,600)	(1,042)	(0.001%)
TRS PT/GALP 2Y 01/19/2022	5,583	(887)	(0.001%)
TRS DEI 2Y 01/20/2022	6,200	(14,942)	(0.009%)
TRS HBAN 2Y 01/20/2022	9,326	373	0.000%
TRS DE/MTX 2Y 01/19/2022	(346)	(2,494)	(0.002%)
TRS KLAC 2Y 01/20/2022	395	(830)	(0.001%)
TRS HK/27 2Y 01/19/2022	5,000	677	0.000%
TRS JP/6594 2Y 01/19/2022	(2,300)	(8,019)	(0.005%)
TRS EMN 2Y 01/20/2022	(247)	296	0.000%
TRS SPY 2Y 01/20/2022	(171)	(734)	0.000%
TRS JNPR 2Y 01/20/2022	(4,400)	(968)	(0.001%)
TRS SRE 2Y 01/20/2022	70	(248)	0.000%
TRS LNT 2Y 01/20/2022	(76)	65	0.000%
TRS FI/NOKIA 2Y 01/19/2022	(10,829)	2,388	0.001%
TRS FI/WRT1V 2Y 01/19/2022	(8,498)	1,308	0.001%
TRS QQQ 2Y 01/20/2022	(1,000)	(6,450)	(0.004%)
TRS ALXN 2Y 01/20/2022	2,600	(4,342)	(0.003%)
TRS CRMT 2Y 01/20/2022	1,400	(6,594)	(0.004%)
TRS DBX 2Y 01/20/2022	(2,500)	2,325	0.001%
TRS CDAY 2Y 01/20/2022	363	3,031	0.002%
TRS INFO 2Y 01/20/2022	4,300	3,569	0.002%
TRS ABC 2Y 01/20/2022	(925)	1,175	0.001%
TRS CAG 2Y 01/20/2022	4,047	2,388	0.001%
TRS CH/UBSG 2Y 01/19/2022	(3,795)	450	0.000%
TRS TRNO 2Y 01/20/2022	1,100	1,870	0.001%
TRS JP/8804 2Y 01/19/2022	4,000	(2,053)	(0.001%)
TRS IDXX 2Y 01/20/2022	(142)	(4,957)	(0.003%)
TRS GB/GPOR 2Y 01/19/2022	3,628	496	0.000%
TRS EXC 2Y 01/20/2022	(2,885)	1,443	0.001%
TRS CH/LISP 2Y 01/19/2022	13	6,167	0.004%
TRS CMI 2Y 01/20/2022	300	918	0.001%
TRS AME 2Y 01/20/2022	(383)	(1,206)	(0.001%)
TRS BR/MGLU3 2Y 01/20/2022	3,240	(107)	0.000%
TRS JNPR 2Y 01/20/2022	5,931	1,305	0.001%
TRS LTHM 2Y 01/20/2022	(7,000)	(14,770)	(0.009%)
TRS CA/ERO 2Y 01/19/2022	3,500	2,502	0.002%
TRS DE/RWE 2Y 01/19/2022	(10,804)	(16,894)	(0.010%)
TRS XOM 2Y 01/20/2022	(294)	535	0.000%
TRS EOG 2Y 01/20/2022	590	(1,941)	(0.001%)
TRS DHR 2Y 01/20/2022	207	(213)	0.000%
TRS JP/5802 2Y 01/19/2022	7,300	6,151	0.004%
TRS DE/MUV2 2Y 01/19/2022	323	(474)	0.000%
TRS IR 2Y 01/20/2022	419	335	0.000%
TRS JP/4755 2Y 01/19/2022	(10,100)	2,543	0.002%
TRS LNT 2Y 01/20/2022	(66)	56	0.000%

TRS SE/HEXAB 2Y 01/19/2022	1,200	7,351	0.005%
TRS COP 2Y 01/20/2022	3,056	(713)	0.000%
TRS LFUS 2Y 01/20/2022	600	3,378	0.002%
TRS GB/SGRO 2Y 01/19/2022	4,346	2,353	0.001%
TRS CA/ERO 2Y 01/19/2022	2,000	1,430	0.001%
TRS JP/4911 2Y 01/19/2022	1,100	(2,227)	(0.001%)
TRS PCTY 2Y 01/20/2022	1,180	15,788	0.010%
TRS FIVN 2Y 01/20/2022	250	1,740	0.001%
TRS FI/STERV 2Y 01/19/2022	3,140	1,669	0.001%
TRS EXPD 2Y 01/20/2022	(1,203)	(5,991)	(0.004%)
TRS TRNO 2Y 01/20/2022	400	680	0.000%
TRS WFC 2Y 01/20/2022	3,314	1,491	0.001%
TRS ATVI 2Y 01/20/2022	(1,482)	(8,788)	(0.005%)
TRS HBI 2Y 01/20/2022	(4,000)	(1,760)	(0.001%)
TRS SE/HEXAB 2Y 01/19/2022	26	159	0.000%
TRS USB 2Y 01/20/2022	(984)	(1,378)	(0.001%)
TRS XOM 2Y 01/20/2022	(1,213)	2,208	0.001%
TRS CH/NESN 2Y 01/19/2022	(454)	(2,379)	(0.001%)
TRS JP/1824 2Y 01/19/2022	900	(357)	0.000%
TRS HK/27 2Y 01/19/2022	5,000	677	0.000%
TRS GB/SLA 2Y 01/19/2022	(14,766)	1,151	0.001%
TRS QCOM 2Y 01/20/2022	500	1,990	0.001%
TRS QQQ 2Y 01/20/2022	(1,750)	(11,288)	(0.007%)
TRS BMY 2Y 01/20/2022	(2,300)	1,242	0.001%
TRS ECPG 2Y 01/20/2022	2,000	(1,580)	(0.001%)
TRS LNT 2Y 01/20/2022	(15)	13	0.000%
TRS SMH 2Y 01/20/2022	(1,050)	(389)	0.000%
TRS VZ 2Y 01/20/2022	(1,700)	3,060	0.002%
TRS DE/ALV 2Y 01/19/2022	(194)	(1,626)	(0.001%)
TRS GB/PLP 2Y 01/19/2022	7,000	5,456	0.003%
TRS IR 2Y 01/20/2022	1,000	800	0.000%
TRS ES 2Y 01/20/2022	250	(30)	0.000%
TRS XOM 2Y 01/20/2022	(799)	1,454	0.001%
TRS JP/6861 2Y 01/19/2022	200	12,203	0.008%
TRS WLTW 2Y 01/20/2022	2,170	1,454	0.001%
TRS CEF 2Y 01/20/2022	1,500	1,545	0.001%
TRS USB 2Y 01/20/2022	(931)	(1,303)	(0.001%)
TRS CH/PGHN 2Y 01/19/2022	58	3,525	0.002%
TRS IPG 2Y 01/20/2022	(5,000)	3,350	0.002%
TRS CH/BARN 2Y 01/19/2022	73	6,597	0.004%
TRS INFO 2Y 01/20/2022	2,250	6,944	0.004%
TRS UPS 2Y 01/20/2022	257	316	0.000%
TRS MX/NEMAKA 2Y 01/19/2022	(168,800)	1,272	0.001%
TRS CH/CSGN 2Y 01/19/2022	(4,582)	(673)	0.000%
TRS AVGO 2Y 01/20/2022	303	5,996	0.004%
TRS CCJ 2Y 01/20/2022	(2,100)	1,134	0.001%
TRS TUP 2Y 01/20/2022	(4,000)	(4,280)	(0.003%)
TRS CVNA 2Y 01/20/2022	500	(8,250)	(0.005%)
TRS COG 2Y 01/20/2022	(986)	1,025	0.001%
TRS ES/AMS 2Y 01/19/2022	730	71	0.000%
TRS IDXX 2Y 01/20/2022	(114)	(3,980)	(0.002%)
TRS JP/1824 2Y 01/19/2022	1,000	(397)	0.000%
TRS GB/LSE 2Y 01/19/2022	1,000	2,270	0.001%
TRS SE/SKFB 2Y 01/19/2022	(4,186)	3,002	0.002%
TRS BPOP 2Y 01/20/2022	3,500	3,500	0.002%
TRS LNT 2Y 01/20/2022	(176)	150	0.000%
TRS LNT 2Y 01/20/2022	(76)	65	0.000%
TRS JP/8591 2Y 01/19/2022	3,300	623	0.000%
CNY IRS 10/28/2025 REC FIX	12,000,000	253	0.000%
TRS HK/27 2Y 01/19/2022	1,000	135	0.000%
CZK IRS 10/29/2022 PAY FIX	(100,000,000)	31,065	0.019%
TRS PLNT 2Y 01/20/2022	(800)	(3,584)	(0.002%)
TRS SOHU 2Y 01/20/2022	2,100	(525)	0.000%
TRS DE/BNR 2Y 01/19/2022	(1,113)	462	0.000%
TRS DE/MUV2 2Y 01/19/2022	152	(223)	0.000%
TRS MXIM 2Y 01/20/2022	700	1,652	0.001%
TRS ES/SAN 2Y 01/19/2022	(12,448)	2,532	0.002%

Total Swap Contracts

169,361

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
BJH1 10YR MINI JGB FUT MAR 21	(17)	3/12/2021	(2,499,908)	(16,844)	(1.543%)
CAC40 10 EURO FUT 1/21	(3)	1/15/2021	(203,112)	(1,828)	(0.125%)
DAX INDEX FUT 3/21	(8)	3/19/2021	(3,358,560)	(129,928)	(2.072%)
DUH1 EURO SCHATZ FUT MAR 21	(7)	3/8/2021	(960,125)	(3,938)	(0.592%)
FTSE 100 IDX FUT 3/21	(41)	3/19/2021	(3,599,534)	(57,859)	(2.221%)
FTSE/MIB IDX FUT 3/21	(6)	3/19/2021	(811,017)	(16,645)	(0.500%)
FVH1 5YR US NOTE FUT MAR 21	11	3/31/2021	1,387,805	1,961	0.856%
G H1 LONG GILT FUT MAR 21	20	3/29/2021	3,707,019	126,538	2.288%
HANG SENG IDX FUT 1/21	34	1/28/2021	5,968,732	244,183	3.683%
IKH1 EURO BTP FUT MAR 21	17	3/8/2021	3,156,951	28,893	1.948%
MSCI EMG MKT FUT 3/21	(50)	3/19/2021	(3,220,500)	(97,049)	(1.987%)
OATH1 EURO OAT FUT MAR 21	14	3/8/2021	2,870,926	22,284	1.772%
OEH1 EURO BOBL FUT MAR 21	35	3/8/2021	5,779,993	24,366	3.567%
RXH1 EURO BUND FUTURE MAR 21	12	3/8/2021	2,604,167	15,200	1.607%
S&P500 EMINI FUT 3/21	(84)	3/19/2021	(15,744,960)	(299,822)	(9.716%)
SPI 200 FUTURES FUT 3/21	3	3/18/2021	377,978	7,256	0.233%
S&P/TSX 60 IX FUT 3/21	18	3/18/2021	2,909,922	(17,930)	1.796%
TOPIX INDX FUT 3/21	(23)	3/11/2021	(4,019,515)	(113,710)	(2.480%)
TUH1 2YR US NOTE FUT MAR 21	54	3/31/2021	11,932,734	8,923	7.363%

TYH1 UST 10YR FUT MAR 21	39	3/22/2021	5,385,047	413	3.323%
UBH1 EURO BUXL 30Y FUT MAR 21	19	3/8/2021	5,228,124	59,676	3.226%
WNH1 ULTRA US BOND FUT MAR 21	4	3/22/2021	854,250	(16,599)	0.527%

Total Futures Contracts (232,460)

NET ASSETS 162,054,851

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares 10.59
(\$143,304,807 / 13,531,082 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares 10.63
(\$18,750,044 / 1,764,388 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	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UGX	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	USD	U.S. Dollar
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	UYU	Uruguayan Peso
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	VEB	Venezuelan Bolivar
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VND	Vietnamese Dong
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	XAF	CFA Franc BEAC
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XCD	East Caribbean Dollar
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XOF	CFA Franc BCEAO
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty		

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.