



# Franklin K2 Alternative Strategies Fund

March 31, 2019

## Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated.

*This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so. Additionally, foreign currency forwards are not included in the portfolio data. Instead, the net market value of all currency forward contracts is included in cash and other net assets of the fund. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.*

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
B8FPQB8	1MDB ENERGY LTD	1,300,000	\$1,334,370	0.11%	5.99%	05/11/22
002824100	ABBOTT LABORATORIES	25,735	\$2,057,255	0.17%	N/A	N/A
00287Y109	ABBVIE INC	718	\$57,863	0.00%	N/A	N/A
DDD957051	ABBVIE INC	-2	-\$36	0.00%	N/A	05/17/19
DDD964928	ABBVIE INC	-2	-\$120	0.00%	N/A	04/18/19
DDD970920	ABBVIE INC	-2	-\$208	0.00%	N/A	06/21/19
DDD878646	ABC SUPPLY TLB 10/31/23 TERM LOAN	114,628	\$111,752	0.01%	4.49%	10/31/23
003654100	ABIOMED INC	1,002	\$286,161	0.02%	N/A	N/A
00436MAB1	ACCELERATED ASSETS 2018-1 LLC	86,147	\$87,101	0.01%	4.51%	12/02/33
DDD957038	ACCENTURE PLC	-1	-\$1,122	0.00%	N/A	05/17/19
DDD970921	ACCENTURE PLC	-1	-\$391	0.00%	N/A	05/17/19
DDD970937	ACCENTURE PLC	-1	-\$549	0.00%	N/A	06/21/19
G1151C101	ACCENTURE PLC	3,855	\$678,557	0.06%	N/A	N/A
006346AS9	ADAMS OUTDOOR ADVERTISING LP	189,093	\$197,703	0.02%	4.81%	11/15/48
007036DN3	ADJUSTABLE RATE MORTGAGE TRUST	32,117	\$32,190	0.00%	4.34%	03/25/35
00724F101	ADOBE INC	3,515	\$936,712	0.08%	N/A	N/A
007903107	ADVANCED MICRO DEVICES INC	32,696	\$834,401	0.07%	N/A	N/A
DDD963590	ADVANCED MICRO DEVICES INC	17	\$102	0.00%	N/A	04/18/19
00773J103	AEGLEA BIOTHERAPEUTICS INC	15,155	\$121,997	0.01%	N/A	N/A
007634AA6	AEGON FUNDING CO LLC	220,000	\$230,754	0.02%	5.75%	12/15/20
00771V108	AERIE PHARMACEUTICALS INC	20,503	\$973,892	0.08%	N/A	N/A
DDD971154	AEROPORTS DE PARIS	-15	-\$1,615	0.00%	N/A	05/17/19
DDD869089	AES TLB	204,425	\$204,000	0.02%	4.38%	05/31/22
001055102	AFLAC INC	1,127	\$56,350	0.00%	N/A	N/A
DDD957039	AFLAC INC	-3	-\$366	0.00%	N/A	05/17/19
00847X104	AGIOS PHARMACEUTICALS INC	9,906	\$668,060	0.06%	N/A	N/A
BFXBRT2	AHP HEALTH PARTNERS INC	2,195,000	\$2,376,087	0.20%	9.75%	07/15/26
00131LAG0	AIA GROUP LTD	200,000	\$199,878	0.02%	3.15%	09/20/21

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00887A105	AILERON THERAPEUTICS INC	7,546	\$14,714	0.00%	N/A	N/A
001406AB3	AIM AVIATION FINANCE LTD	220,224	\$219,228	0.02%	5.07%	02/15/40
00922R105	AIR TRANSPORT SERVICES GROUP INC	-15,439	-\$355,868	-0.03%	N/A	N/A
00922RAB1	AIR TRANSPORT SERVICES GROUP INC	913,000	\$915,176	0.08%	1.13%	10/15/24
00968AAA5	AJAX MORTGAGE LOAN TRUST	99,731	\$99,992	0.01%	4.00%	10/25/57
00969DAA8	AJAX MORTGAGE LOAN TRUST 2017-B	117,963	\$117,643	0.01%	3.16%	09/25/56
001546AS9	AK STEEL CORP	1,712,000	\$1,724,840	0.14%	7.63%	10/01/21
001546AV2	AK STEEL CORP	694,000	\$579,490	0.05%	6.38%	10/15/25
014339105	ALDER BIOPHARMACEUTICALS INC	-37,839	-\$516,502	-0.04%	N/A	N/A
014339AA3	ALDER BIOPHARMACEUTICALS INC	1,057,000	\$1,014,269	0.08%	2.50%	02/01/25
DDD953119	ALDER BIOPHARMACEUTICALS INC	53	\$7,420	0.00%	N/A	07/19/19
015351109	ALEXION PHARMACEUTICALS INC	15,706	\$2,123,137	0.18%	N/A	N/A
BP41ZD1	ALIBABA GROUP HOLDING LTD	-2,448	-\$446,637	-0.04%	N/A	N/A
BP41ZD1	ALIBABA GROUP HOLDING LTD	23,279	\$4,247,253	0.35%	N/A	N/A
016255101	ALIGN TECHNOLOGY INC	3,900	\$1,108,887	0.09%	N/A	N/A
01626PAL0	ALIMENTATION COUCHE-TARD INC	245,000	\$244,979	0.02%	3.11%	12/13/19
DDD953120	ALLEGHENY TECHNOLOGIES INC	100	\$2,500	0.00%	N/A	04/18/19
DDD954938	ALLEGHENY TECHNOLOGIES INC	66	\$330	0.00%	N/A	04/18/19
DDD964450	ALLERGAN PLC	278	\$100,914	0.01%	N/A	08/16/19
DDD964452	ALLERGAN PLC	-64	-\$6,336	0.00%	N/A	08/16/19
DDD970924	ALLERGAN PLC	-1	-\$157	0.00%	N/A	05/17/19
DDD970941	ALLERGAN PLC	-1	-\$93	0.00%	N/A	05/17/19
DDD970956	ALLERGAN PLC	-1	-\$17	0.00%	N/A	04/18/19
G0177J108	ALLERGAN PLC	4,245	\$621,510	0.05%	N/A	N/A
DDD926837	ALLOGENE THERAPEUTICS INC	16,128	\$466,260	0.04%	N/A	N/A
01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	-16,270	-\$155,215	-0.01%	N/A	N/A
01988PAD0	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	1,598,000	\$1,570,993	0.13%	1.25%	07/01/20
02007LAC6	ALLY AUTO RECEIVABLES TRUST	20,048	\$20,022	0.00%	1.44%	08/17/20
02079K107	ALPHABET INC	1,152	\$1,351,653	0.11%	N/A	N/A
02079K305	ALPHABET INC	2,926	\$3,443,580	0.28%	N/A	N/A
12667FGT6	ALTERNATIVE LOAN TRUST	29,026	\$29,700	0.00%	5.50%	04/25/34
12667FLT0	ALTERNATIVE LOAN TRUST	31,247	\$32,390	0.00%	5.50%	07/25/34
12667FLZ6	ALTERNATIVE LOAN TRUST	34,394	\$35,510	0.00%	5.50%	08/25/34
12667FT88	ALTERNATIVE LOAN TRUST	5,581	\$5,682	0.00%	5.50%	02/25/25
12667FVB8	ALTERNATIVE LOAN TRUST	90,600	\$95,016	0.01%	6.00%	09/25/34
12667FYU3	ALTERNATIVE LOAN TRUST	5,612	\$5,660	0.00%	5.75%	01/25/35
12669FEE9	ALTERNATIVE LOAN TRUST	48,109	\$49,440	0.00%	5.75%	12/25/33
02209S103	ALTRIA GROUP INC	1,009	\$57,946	0.00%	N/A	N/A
DDD970973	ALTRIA GROUP INC	-7	-\$560	0.00%	N/A	05/17/19

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023135106	AMAZON.COM INC	1,429	\$2,544,691	0.21%	N/A	N/A
02376R102	AMERICAN AIRLINES GROUP INC	-7,573	-\$240,518	-0.02%	N/A	N/A
025816BZ1	AMERICAN EXPRESS CO	260,000	\$261,013	0.02%	3.33%	11/05/21
025816CB3	AMERICAN EXPRESS CO	165,000	\$165,908	0.01%	3.00%	02/22/21
02582JHN3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	210,000	\$210,094	0.02%	2.60%	05/16/22
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	115,000	\$116,223	0.01%	2.87%	10/15/24
02660THY2	AMERICAN HOME MORTGAGE INVESTMENT TRUST	255,575	\$244,173	0.02%	2.77%	03/25/46
02660TBE2	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2004-2	8,778	\$9,011	0.00%	5.50%	02/25/44
02665UAE5	AMERICAN HOMES 4 RENT	250,000	\$274,542	0.02%	6.23%	10/17/36
02665XAE9	AMERICAN HOMES 4 RENT	100,000	\$111,015	0.01%	6.42%	12/17/36
02666AAE8	AMERICAN HOMES 4 RENT	210,000	\$227,250	0.02%	5.64%	04/17/52
02744LAQ3	AMERICAN MEDIA LLC	340,473	\$335,365	0.03%	10.50%	12/31/26
02862PAA5	AMERICAN NEWS CO LLC	1,426,629	\$1,472,994	0.12%	8.50%	09/01/26
030420103	AMERICAN WATER WORKS CO INC	-6,339	-\$660,904	-0.05%	N/A	N/A
03065HAC2	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2017-3	129,166	\$129,168	0.01%	2.72%	12/18/20
03066LAG3	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2018-2	155,000	\$159,431	0.01%	4.01%	07/18/24
03066MAC0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2018-3	230,000	\$230,033	0.02%	2.73%	01/18/22
03066MAG1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2018-3	205,000	\$209,024	0.02%	4.04%	11/18/24
03073E105	AMERISOURCEBERGEN CORP	712	\$56,618	0.00%	N/A	N/A
DDD964719	AMERISOURCEBERGEN CORP	-2	-\$60	0.00%	N/A	05/17/19
DDD970922	AMERISOURCEBERGEN CORP	-2	-\$60	0.00%	N/A	04/18/19
DDD970939	AMERISOURCEBERGEN CORP	-2	-\$170	0.00%	N/A	05/17/19
031162100	AMGEN INC	-3,237	-\$614,965	-0.05%	N/A	N/A
031162100	AMGEN INC	304	\$57,753	0.00%	N/A	N/A
DDD970942	AMGEN INC	-1	-\$275	0.00%	N/A	05/17/19
DDD970943	AMGEN INC	-1	-\$148	0.00%	N/A	06/21/19
03152W109	AMICUS THERAPEUTICS INC	117,454	\$1,597,374	0.13%	N/A	N/A
031652BK5	AMKOR TECHNOLOGY INC	1,058,000	\$1,075,853	0.09%	6.63%	09/15/27
DDD965172	AMSTERDAM IDX FUT APR19	-1	-\$4,038	0.00%	N/A	04/18/19
BYZR014	AMUNDI SA	25,181	\$1,584,652	0.13%	N/A	N/A
032511107	ANADARKO PETROLEUM CORP	1,101	\$50,073	0.00%	N/A	N/A
032724106	ANAPTYSBIO INC	2,160	\$157,788	0.01%	N/A	N/A
035240AD2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	380,000	\$391,732	0.03%	3.75%	01/15/22
BLLJ381	ANIMA HOLDING SPA	119,944	\$490,292	0.04%	N/A	N/A
036752103	ANTHEM INC	5,388	\$1,546,248	0.13%	N/A	N/A
03753U106	APELLIS PHARMACEUTICALS INC	13,801	\$269,119	0.02%	N/A	N/A

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037833100	APPLE INC	2,909	\$552,564	0.05%	N/A	N/A
DDD876460	ARAMARK SERVICES INC	189,226	\$188,042	0.02%	4.24%	03/11/25
BJNXWZ7	ARCELORMITTAL	150,000	\$153,631	0.01%	4.55%	03/11/26
74973WAB3	ARCONIC INC	228,000	\$225,665	0.02%	1.63%	10/15/19
039653100	ARCOSA INC	-8,538	-\$260,835	-0.02%	N/A	N/A
BF116H5	ARGENTINA POM POLITICA MONETARIA	10,866,182	\$279,922	0.02%	42.82%	06/21/20
BF5HLM9	ARGENTINA TREASURY BILL	21,502,465	\$552,274	0.05%	N/A	04/30/20
P8S090RG3	ARGENTINA TREASURY BILL	10,826,261	\$243,587	0.02%	N/A	07/31/20
04016X101	ARGENX SE	7,488	\$934,801	0.08%	N/A	N/A
007036FS0	ARM TRUST	76,570	\$77,620	0.01%	4.44%	05/25/35
G0551A103	ARRIS INTERNATIONAL PLC	209,265	\$6,614,866	0.55%	N/A	N/A
BG35D60	ARYA SCIENCES ACQUISITION CORP	20,898	\$216,294	0.02%	N/A	N/A
04364YAE7	ASCENTIUM EQUIPMENT RECEIVABLES 2017-2 TRUST	25,000	\$25,021	0.00%	2.87%	08/10/22
BFLTDL2	ASCLETIS PHARMA INC	163,737	\$134,536	0.01%	N/A	N/A
N07059210	ASML HOLDING NV	4,958	\$932,351	0.08%	N/A	N/A
045396108	ASSEMBLY BIOSCIENCES INC	55,463	\$1,092,066	0.09%	N/A	N/A
046353108	ASTRAZENECA PLC	52,400	\$2,118,532	0.17%	N/A	N/A
BQTG6Y6	ATENTO SA	72,806	\$262,829	0.02%	N/A	N/A
DDD684283	ATKORE INTERNATIONAL INC	0	\$0	0.00%	4.83%	10/30/22
049164205	ATLAS AIR WORLDWIDE HOLDINGS INC	-16,485	-\$833,481	-0.07%	N/A	N/A
049164BJ4	ATLAS AIR WORLDWIDE HOLDINGS INC	981,000	\$1,056,789	0.09%	1.88%	06/01/24
BD97BN2	ATLAS COPCO AB	-36,194	-\$971,877	-0.08%	N/A	N/A
BZ09BD1	ATLASSIAN CORP PLC	9,618	\$1,080,967	0.09%	N/A	N/A
00206RDB5	AT&T INC	530,000	\$544,127	0.04%	3.80%	03/15/22
05070R104	AUDENTES THERAPEUTICS INC	25,472	\$993,917	0.08%	N/A	N/A
DDD965591	AUD/USD	-70	-\$26,082	0.00%	N/A	06/17/19
05156X108	AURORA CANNABIS INC	-120,390	-\$1,090,733	-0.09%	N/A	N/A
05156XAF5	AURORA CANNABIS INC	1,244,000	\$1,725,272	0.14%	5.50%	02/28/24
DDD960230	AUST 10Y BOND FUT JUN19	23	\$44,931	0.00%	N/A	06/17/19
053015103	AUTOMATIC DATA PROCESSING INC	3,886	\$620,749	0.05%	N/A	N/A
DDD964709	AUTOMATIC DATA PROCESSING INC	-2	-\$950	0.00%	N/A	05/17/19
05351X101	AVAYA HOLDINGS CORP	32,785	\$551,771	0.05%	N/A	N/A
05355N109	AVEDRO INC	6,989	\$85,755	0.01%	N/A	N/A
053774105	AVIS BUDGET GROUP INC	-36,847	-\$1,284,486	-0.11%	N/A	N/A
DDD666752	AXALTA COATING SYSTEMS DUTCH HOLDING B BV	147,576	\$144,634	0.01%	4.08%	06/01/24
11777Q209	B2GOLD CORP	165,162	\$462,233	0.04%	N/A	N/A
058498106	BALL CORP	133,938	\$7,749,652	0.64%	N/A	N/A
05948XTV3	BANC OF AMERICA ALTERNATIVE LOAN TRUST	7,276	\$7,527	0.00%	5.50%	10/25/33
05953YBT7	BANC OF AMERICA FUNDING	111,340	\$111,165	0.01%	5.50%	11/25/34

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05946XD34	BANC OF AMERICA FUNDING TRUST	10,931	\$11,828	0.00%	5.50%	09/25/35
05949AH86	BANC OF AMERICA MORTGAGE	6,505	\$6,543	0.00%	4.50%	02/25/35
05949CHX7	BANC OF AMERICA MORTGAGE 2005-I TRUST	83,321	\$80,881	0.01%	4.04%	10/25/35
05961AAF0	BANCO HIPOTECARIO	3,890,000	\$86,242	0.01%	46.75%	01/12/20
05961AAG8	BANCO HIPOTECARIO	3,160,000	\$66,847	0.01%	47.25%	11/07/22
05963GAJ7	BANCO MACRO SA	1,740,000	\$26,282	0.00%	17.50%	05/08/22
05970MAA4	BANCO SUPERVIELLE SA	3,800,000	\$83,959	0.01%	39.13%	08/09/20
05988J103	BANDWIDTH INC	5,000	\$334,800	0.03%	N/A	N/A
060505104	BANK OF AMERICA CORP	135,987	\$3,751,881	0.31%	N/A	N/A
06050TMH2	BANK OF AMERICA NA	755,000	\$755,362	0.06%	2.88%	08/28/20
DDD681154	BANK OF AMERICA NA	472,382	-\$10,464	0.00%	N/A	12/19/19
06405LAA9	BANK OF NEW YORK MELLON/THE	385,000	\$385,621	0.03%	2.92%	12/04/20
DDD690638	BARCLAYS BANK PLC	5,702,534	\$943	0.00%	N/A	09/13/23
DDD692443	BARCLAYS BANK PLC	20,823,071	\$44,995	0.00%	N/A	01/02/23
DDD692457	BARCLAYS BANK PLC	20,822,472	\$46,634	0.00%	N/A	01/02/23
3134865	BARCLAYS PLC	108,406	\$218,399	0.02%	N/A	N/A
07334RAA0	BAYVIEW OPPORTUNITY MASTER FUND IVA TRUST 2019-RN2	165,000	\$166,375	0.01%	3.97%	03/28/34
07334CAA3	BAYVIEW OPPORTUNITY MASTER FUND IVB TRUST 2018-RN9	94,063	\$94,722	0.01%	4.21%	10/29/33
07334BAA5	BAYVIEW OPPORTUNITY MASTER FUND TRUST IIB 2018-RN5	24,889	\$24,993	0.00%	3.82%	04/28/33
07334DAA1	BAYVIEW OPPORTUNITY MASTER FUND TRUST IVB 2019-RN1	128,923	\$130,398	0.01%	4.09%	02/28/34
05530NBH9	BCAP LLC TRUST	71,176	\$70,742	0.01%	6.00%	03/25/22
DDD668062	BCP RAPTOR LLC	0	\$0	0.00%	6.88%	06/24/24
DDD665517	B.C. UNLIMITED LIABILITY COMPANY	275,673	\$271,595	0.02%	4.74%	02/16/24
078314AC5	BELLATRIX EXPLORATION LTD	625,000	\$381,250	0.03%	8.50%	05/15/20
08180DAA4	BENEFITFOCUS INC	1,170,000	\$1,344,681	0.11%	1.25%	12/15/23
DDD559637	BENEFITFOCUS INC	-15,340	-\$759,636	-0.06%	N/A	N/A
086516101	BEST BUY CO INC	811	\$57,629	0.00%	N/A	N/A
DDD970923	BEST BUY CO INC	-2	-\$563	0.00%	N/A	06/21/19
DDD970925	BEST BUY CO INC	-2	-\$238	0.00%	N/A	05/17/19
DDD970948	BEST BUY CO INC	-2	-\$238	0.00%	N/A	04/18/19
09058V103	BIOCRIST PHARMACEUTICALS INC	75,938	\$618,135	0.05%	N/A	N/A
09061G101	BIOMARIN PHARMACEUTICAL INC	41,463	\$3,683,158	0.30%	N/A	N/A
09061GAH4	BIOMARIN PHARMACEUTICAL INC	270,000	\$276,918	0.02%	.60%	08/01/24
09227Q100	BLACKBAUD INC	8,354	\$666,064	0.06%	N/A	N/A
09228YAB8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION LTD	220,468	\$223,608	0.02%	4.21%	12/16/41
09609G100	BLUEBIRD BIO INC	7,992	\$1,257,381	0.10%	N/A	N/A
09627Y109	BLUEPRINT MEDICINES CORP	5,206	\$416,740	0.03%	N/A	N/A

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05565EAV7	BMW US CAPITAL LLC	465,000	\$464,875	0.04%	3.21%	04/12/21
097023105	BOEING CO	10,147	\$3,870,268	0.32%	N/A	N/A
09739C102	BOINGO WIRELESS INC	-9,508	-\$221,346	-0.02%	N/A	N/A
09739CAA0	BOINGO WIRELESS INC	941,000	\$847,911	0.07%	1.00%	10/01/23
09857L108	BOOKING HOLDINGS INC	484	\$844,536	0.07%	N/A	N/A
741503AS5	BOOKING HOLDINGS INC	290,000	\$392,897	0.03%	.35%	06/15/20
101137107	BOSTON SCIENTIFIC CORP	50,615	\$1,942,603	0.16%	N/A	N/A
105756BS8	BRAZIL REPUBLIC OF	640,000	\$661,126	0.05%	4.88%	01/22/21
BF37983	BREMBO SPA	10,666	\$120,962	0.01%	N/A	N/A
B4YVF56	BRENNTAG AG	81,910	\$4,217,428	0.35%	N/A	N/A
110122108	BRISTOL-MYERS SQUIBB CO	81,406	\$3,883,880	0.32%	N/A	N/A
110122108	BRISTOL-MYERS SQUIBB CO	-12,546	-\$598,569	-0.05%	N/A	N/A
DDD957056	BRISTOL-MYERS SQUIBB CO	-7	-\$49	0.00%	N/A	04/18/19
DDD959714	BRISTOL-MYERS SQUIBB CO	195	\$56,160	0.00%	N/A	06/21/19
DDD960146	BRISTOL-MYERS SQUIBB CO	20	\$240	0.00%	N/A	04/18/19
DDD964744	BRISTOL-MYERS SQUIBB CO	-3	-\$63	0.00%	N/A	05/17/19
DDD970191	BRISTOL-MYERS SQUIBB CO	356	\$126,380	0.01%	N/A	05/17/19
DDD970192	BRISTOL-MYERS SQUIBB CO	-356	-\$46,636	0.00%	N/A	05/17/19
DDD971984	BRISTOL-MYERS SQUIBB CO	158	\$36,498	0.00%	N/A	05/17/19
11135F101	BROADCOM INC	197	\$59,239	0.00%	N/A	N/A
11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC	516	\$53,504	0.00%	N/A	N/A
DDD964713	BROADRIDGE FINANCIAL SOLUTIONS INC	-1	-\$370	0.00%	N/A	06/21/19
DDD970930	BROADRIDGE FINANCIAL SOLUTIONS INC	-1	-\$92	0.00%	N/A	06/21/19
DDD970947	BROADRIDGE FINANCIAL SOLUTIONS INC	-1	-\$207	0.00%	N/A	06/21/19
115637209	BROWN-FORMAN CORP	1,036	\$54,680	0.00%	N/A	N/A
116663AC9	BRUCE MANSFIELD	4,815,207	\$4,141,078	0.34%	6.85%	06/01/34
11680JAA0	BRUIN E&P PARTNERS LLC	590,000	\$564,925	0.05%	8.88%	08/01/23
117043109	BRUNSWICK CORP	35,082	\$1,765,677	0.15%	N/A	N/A
B1HMD51	BUNGE LTD	2,819	\$279,081	0.02%	N/A	12/31/49
DDD663215	BWAY HOLDING COMPANY	0	\$0	0.00%	6.03%	05/24/22
DDD662406	CABLEVISION SYSTEMS CORP	0	\$0	0.00%	4.73%	07/17/25
DDD959226	CAC40 10 EURO FUT APR19	54	\$61,581	0.01%	N/A	04/18/19
12739A100	CADENCE BANCORP	37,088	\$687,982	0.06%	N/A	N/A
DDD965609	CAD/USD	11	-\$2,750	0.00%	N/A	06/18/19
128126109	CALAMP CORP	-15,823	-\$199,053	-0.02%	N/A	N/A
128126AC3	CALAMP CORP	1,083,000	\$850,242	0.07%	2.00%	08/01/25
13057FAG6	CALIFORNIA REPUBLIC AUTO RECEIVABLES TRUST 2018-1	115,000	\$118,201	0.01%	4.33%	04/15/25
13057QAG2	CALIFORNIA RESOURCES CORP	1,025,000	\$807,495	0.07%	8.00%	12/15/22

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DDD678869	CALIFORNIA RESOURCES CORP	873,000	\$859,905	0.07%	7.25%	12/31/22
131477AN1	CALUMET SPECIALTY PRODUCTS PARTNERS LP/FINANCE C	-324,000	-\$318,330	-0.03%	6.50%	04/15/21
134429BB4	CAMPBELL SOUP CO	235,000	\$234,516	0.02%	3.11%	03/16/20
DDD929255	CAN 10YR BOND FUT JUN19	-21	-\$21,965	0.00%	N/A	06/19/19
138035100	CANOPY GROWTH CORP	-17,589	-\$761,025	-0.06%	N/A	N/A
BFXHBK9	CANOPY GROWTH CORP	1,235,000	\$1,289,201	0.11%	4.25%	07/15/23
BJKDJS2	CANSINO BIOLOGICS INC	10,674	\$47,047	0.00%	N/A	N/A
14040H105	CAPITAL ONE FINANCIAL CORP	534	\$43,622	0.00%	N/A	N/A
DDD970946	CAPITAL ONE FINANCIAL CORP	-1	-\$94	0.00%	N/A	06/21/19
DDD970955	CAPITAL ONE FINANCIAL CORP	-1	-\$13	0.00%	N/A	04/18/19
14041NFT3	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	165,000	\$166,532	0.01%	2.84%	12/16/24
BJ1N1M9	CAPRI HOLDINGS LTD	29,444	\$1,347,063	0.11%	N/A	N/A
141337105	CARBONITE INC	-12,822	-\$318,113	-0.03%	N/A	N/A
141337AB1	CARBONITE INC	453,000	\$528,271	0.04%	2.50%	04/01/22
DDD960537	CARBONITE INC	29	\$580	0.00%	N/A	06/21/19
DDD960540	CARBONITE INC	-29	-\$3,770	0.00%	N/A	06/21/19
14314RAJ1	CARMAX AUTO OWNER TRUST 2017-4	87,321	\$87,313	0.01%	2.61%	04/15/21
14314XAG4	CARMAX AUTO OWNER TRUST 2018-2	100,000	\$102,170	0.01%	3.99%	04/15/25
14315EAG5	CARMAX AUTO OWNER TRUST 2018-4	60,000	\$61,318	0.01%	4.15%	04/15/25
14315NAC4	CARMAX AUTO OWNER TRUST 2019-1	355,000	\$358,198	0.03%	3.05%	03/15/24
143130102	CARMAX INC	26,026	\$1,816,614	0.15%	N/A	N/A
143658300	CARNIVAL CORP	975	\$49,452	0.00%	N/A	N/A
DDD959351	CARNIVAL CORP	-9	-\$9	0.00%	N/A	04/18/19
14913Q2N8	CATERPILLAR FINANCIAL SERVICES CORP	265,000	\$268,190	0.02%	3.15%	09/07/21
1248EPBT9	CCO HOLDINGS LLC/CAPITAL CORP	841,000	\$848,358	0.07%	5.13%	05/01/27
1248EPBX0	CCO HOLDINGS LLC/CAPITAL CORP	2,423,000	\$2,401,798	0.20%	5.00%	02/01/28
12507GAJ6	CCRESG COMMERCIAL MORTGAGE TRUST	100,000	\$101,938	0.01%	5.49%	04/10/29
12514G108	CDW CORP/DE	590	\$56,858	0.00%	N/A	N/A
DDD964717	CDW CORP/DE	-2	-\$585	0.00%	N/A	06/21/19
DDD970952	CDW CORP/DE	-2	-\$270	0.00%	N/A	06/21/19
DDD692460	CDX.EM.31	400,000	\$15,043	0.00%	1.00%	06/20/24
DDD692461	CDX.EM.31	385,000	\$14,479	0.00%	1.00%	06/20/24
150870103	CELANESE CORP	-2,704	-\$266,641	-0.02%	N/A	N/A
151020104	CELGENE CORP	96,008	\$9,057,394	0.75%	N/A	N/A
151020AQ7	CELGENE CORP	195,000	\$195,192	0.02%	2.88%	08/15/20
DDD960696	CELGENE CORP	483	\$55,545	0.00%	N/A	06/21/19
DDD960697	CELGENE CORP	-371	-\$18,550	0.00%	N/A	06/21/19
DDD962191	CELGENE CORP	91	\$6,643	0.00%	N/A	06/21/19

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DDD962192	CELGENE CORP	-203	-\$8,120	0.00%	N/A	06/21/19
151290889	CEMEX SAB DE CV	72,599	\$336,859	0.03%	N/A	N/A
BYVYNT8	CEMEX SAB DE CV	2,846,000	\$2,839,343	0.23%	3.72%	03/15/20
DDD953760	CEMEX SAB DE CV	417	\$417	0.00%	N/A	04/18/19
DDD961410	CEMEX SAB DE CV	33	\$66	0.00%	N/A	07/19/19
15135B101	CENTENE CORP	7,448	\$395,488	0.03%	N/A	N/A
15677J108	CERIDIAN HCM HOLDING INC	18,547	\$951,461	0.08%	N/A	N/A
BF3VPJ8	CEVA LOGISTICS AG	133,206	\$4,006,547	0.33%	N/A	N/A
BGHY2B1	CHARLOTTE WEB HOLDINGS INC	23,414	\$465,967	0.04%	N/A	N/A
DDD945629	CHARTER COMMUNICATIONS OPERATING LLC	114,710	\$114,085	0.01%	4.50%	04/30/25
161571GN8	CHASE ISSUANCE TRUST	120,000	\$120,017	0.01%	2.85%	04/15/21
163092109	CHEGG INC	-27,028	-\$1,030,307	-0.09%	N/A	N/A
163092AA7	CHEGG INC	852,000	\$1,286,855	0.11%	.25%	05/15/23
165167768	CHESAPEAKE ENERGY CORP	139	\$77,840	0.01%	N/A	12/31/49
165167CY1	CHESAPEAKE ENERGY CORP	95,000	\$88,263	0.01%	5.50%	09/15/26
165183BF0	CHESAPEAKE FUNDING II LLC	134,557	\$134,565	0.01%	2.82%	11/15/29
165183BM5	CHESAPEAKE FUNDING II LLC	115,000	\$116,037	0.01%	3.92%	04/15/30
DDD946787	CHF/USD	-61	-\$54,275	0.00%	N/A	06/17/19
BD3DTW1	CHINA EVERGRANDE GROUP	200,000	\$196,747	0.02%	8.25%	03/23/22
16949N109	CHINA LODGING GROUP LTD	-15,152	-\$638,505	-0.05%	N/A	N/A
BFZ2PK0	CHINA TOWER CORP LTD	7,604,000	\$1,762,976	0.15%	N/A	N/A
16945R104	CHINA UNICOM HONG KONG LTD	63,650	\$814,720	0.07%	N/A	N/A
12669FM83	CHL MORTGAGE PASS-THROUGH TRUST	6,255	\$6,209	0.00%	4.61%	08/25/34
12669FV75	CHL MORTGAGE PASS-THROUGH TRUST	68,940	\$67,241	0.01%	4.21%	09/20/34
5962309	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	13	\$1,017,022	0.08%	N/A	N/A
171787AA2	CIG AUTO RECEIVABLES TRUST 2017-1	16,250	\$16,218	0.00%	2.71%	05/15/23
125523100	CIGNA CORP	7,414	\$1,192,319	0.10%	N/A	N/A
40573LAG1	CIGNA CORP	380,000	\$384,225	0.03%	3.40%	09/17/21
DDD970927	CIGNA CORP	-1	-\$13	0.00%	N/A	04/18/19
172908105	CINTAS CORP	19,523	\$3,945,793	0.33%	N/A	N/A
17275R102	CISCO SYSTEMS INC	791	\$42,706	0.00%	N/A	N/A
DDD970928	CISCO SYSTEMS INC	-3	-\$90	0.00%	N/A	04/18/19
17305EGG4	CITIBANK CREDIT CARD ISSUANCE TRUST	425,000	\$421,071	0.03%	1.86%	08/08/22
17325FAN8	CITIBANK NA	435,000	\$436,569	0.04%	3.05%	05/01/20
17325FAV0	CITIBANK NA	250,000	\$251,001	0.02%	3.17%	02/19/22
172967424	CITIGROUP INC	883	\$54,940	0.00%	N/A	N/A
DDD964728	CITIGROUP INC	-2	-\$22	0.00%	N/A	04/18/19
DDD970926	CITIGROUP INC	-2	-\$70	0.00%	N/A	05/17/19



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DDD970944	CITIGROUP INC	-2	-\$74	0.00%	N/A	06/21/19
17307GTL2	CITIGROUP MORTGAGE LOAN TRUST	48,303	\$47,964	0.00%	4.59%	08/25/35
17316AAZ3	CITIGROUP MORTGAGE LOAN TRUST	37,153	\$37,226	0.00%	4.75%	09/25/34
17327LAA1	CITIGROUP MORTGAGE LOAN TRUST 2018-A	97,936	\$98,788	0.01%	4.00%	01/25/68
17327KAA3	CITIGROUP MORTGAGE LOAN TRUST 2018-C	162,076	\$163,175	0.01%	4.13%	03/25/59
17401QAS0	CITIZENS BANK NA/PROVIDENCE RI	390,000	\$393,885	0.03%	3.25%	02/14/22
185899101	CLEVELAND-CLIFFS INC	-93,825	-\$937,311	-0.08%	N/A	N/A
185899AA9	CLEVELAND-CLIFFS INC	876,000	\$1,198,214	0.10%	1.50%	01/15/25
DDD951755	CLEVELAND-CLIFFS INC	106	\$4,346	0.00%	N/A	04/18/19
DDD954937	CLEVELAND-CLIFFS INC	101	\$202	0.00%	N/A	04/18/19
191216100	COCA-COLA CO	-6,032	-\$282,659	-0.02%	N/A	N/A
19260MAA4	COINSTAR FUNDING LLC SERIES 2017-1	240,712	\$245,573	0.02%	5.22%	04/25/47
19624VAD9	COLONY AMERICAN FINANCE LTD	115,000	\$115,439	0.01%	5.65%	10/15/47
19626NAJ2	COLONY STARWOOD HOMES 2016-2 TRUST	62,391	\$62,603	0.01%	5.83%	12/17/33
20030N101	COMCAST CORP	455	\$18,190	0.00%	N/A	N/A
DDD970945	COMCAST CORP	-2	-\$68	0.00%	N/A	05/17/19
20337X109	COMMSCOPE HOLDING CO INC	82,399	\$1,790,530	0.15%	N/A	N/A
207410101	CONMED CORP	-5,271	-\$438,441	-0.04%	N/A	N/A
207410AE1	CONMED CORP	793,000	\$881,829	0.07%	2.63%	02/01/24
DDD873068	CONSOLIDATED ENERGY TLB 05/07/25 TERM LOAN	0	\$0	0.00%	4.99%	05/07/25
81369Y407	CONSUMER DISCRETIONARY SELECT SECTER SPDR FUND	-5,487	-\$624,694	-0.05%	N/A	N/A
21051AAA9	CONSUMER LOAN UNDERLYING BOND CREDIT TRUST 2017-P1	4,554	\$4,552	0.00%	2.42%	09/15/23
22160N109	COSTAR GROUP INC	1,726	\$805,040	0.07%	N/A	N/A
22160K105	COSTCO WHOLESALE CORP	16,702	\$4,044,222	0.33%	N/A	N/A
BFM4W19	COUNTRY GARDEN HOLDINGS CO LTD	400,000	\$425,330	0.04%	8.00%	01/27/24
223622606	COWEN INC	-30,656	-\$444,205	-0.04%	N/A	N/A
223622AE1	COWEN INC	791,000	\$827,986	0.07%	3.00%	12/15/22
12632DAD4	CPS AUTO RECEIVABLES TRUST	110,000	\$110,185	0.01%	4.62%	05/15/20
22411XAC8	CPS AUTO RECEIVABLES TRUST 2018-D	100,000	\$101,687	0.01%	3.83%	09/15/23
225223304	CRAY INC	17,320	\$451,186	0.04%	N/A	N/A
126307AX5	CSC HOLDINGS LLC	405,000	\$435,375	0.04%	7.75%	07/15/25
22541QL75	CSFB MORTGAGE-BACKED PASS- THROUGH CERTIFICATES SERIES 2003-27	19,412	\$19,982	0.00%	5.75%	11/25/33
22541QU26	CS FIRST BOSTON MORTGAGE SECURITIES CORP	3,023	\$3,078	0.00%	4.65%	12/25/33
22541QZV7	CS FIRST BOSTON MORTGAGE SECURITIES CORP	6,275	\$6,347	0.00%	4.37%	11/25/33
126349109	CSG SYSTEMS INTERNATIONAL INC	-4,844	-\$204,901	-0.02%	N/A	N/A

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126349AF6	CSG SYSTEMS INTERNATIONAL INC	934,000	\$984,809	0.08%	4.25%	03/15/36
12653LAA6	CSMC 2018-RPL2 TRUST	219,640	\$219,815	0.02%	4.03%	08/25/62
12649AAQ2	CSMC OA LLC	300,000	\$276,612	0.02%	4.37%	09/15/37
BHZ6573	CSTONE PHARMACEUTICALS	188,606	\$381,539	0.03%	N/A	N/A
126408103	CSX CORP	75,904	\$5,679,137	0.47%	N/A	N/A
2208987	CTRIIP.COM INTERNATIONAL LTD	-8,443	-\$368,874	-0.03%	N/A	N/A
22943FAM2	CTRIIP.COM INTERNATIONAL LTD	331,000	\$336,620	0.03%	1.25%	09/15/22
BD3WFX1	CTRIIP.COM INTERNATIONAL LTD	603,000	\$614,683	0.05%	1.00%	07/01/20
DDD953118	CTRIIP.COM INTERNATIONAL LTD	35	\$32,550	0.00%	N/A	06/21/19
231021106	CUMMINS INC	361	\$56,991	0.00%	N/A	N/A
DDD965767	CUMMINS INC	-1	-\$41	0.00%	N/A	04/18/19
DDD970959	CUMMINS INC	-1	-\$185	0.00%	N/A	06/21/19
12662P108	CVR ENERGY INC	897	\$36,956	0.00%	N/A	N/A
DDD970938	CVR ENERGY INC	-2	-\$185	0.00%	N/A	06/21/19
126650CJ7	CVS HEALTH CORP	390,000	\$389,717	0.03%	2.80%	07/20/20
126650CT5	CVS HEALTH CORP	400,000	\$393,130	0.03%	2.13%	06/01/21
233851DR2	DAIMLER FINANCE NORTH AMERICA LLC	385,000	\$388,868	0.03%	3.40%	02/22/22
235851102	DANAHER CORP	6,789	\$896,283	0.07%	N/A	N/A
BZ4CMZ5	DAVIDE CAMPARI-MILANO SPA	415,314	\$4,076,456	0.34%	N/A	N/A
DDD947558	DAX INDEX FUTURE JUN19	11	-\$1,460	0.00%	N/A	06/21/19
23306J101	DBV TECHNOLOGIES SA	14,918	\$115,017	0.01%	N/A	N/A
244199105	DEERE & CO	8,356	\$1,335,623	0.11%	N/A	N/A
BZCNB42	DELIVERY HERO SE	13,096	\$473,034	0.04%	N/A	N/A
24703DAZ4	DELL INTERNATIONAL LLC / EMC CORP	570,000	\$581,343	0.05%	4.90%	10/01/26
24703L202	DELL TECHNOLOGIES INC	43,801	\$2,570,680	0.21%	N/A	N/A
DDD966980	DELL TECHNOLOGIES INC	303	\$100,293	0.01%	N/A	07/19/19
DDD970746	DELL TECHNOLOGIES INC	84	\$12,600	0.00%	N/A	07/19/19
DDD971249	DELL TECHNOLOGIES INC	-191	-\$12,415	0.00%	N/A	07/19/19
247361702	DELTA AIR LINES INC	26,495	\$1,368,466	0.11%	N/A	N/A
247361702	DELTA AIR LINES INC	-6,003	-\$310,054	-0.03%	N/A	N/A
DDD691258	DEUTSCHE BANK AG	110,120	-\$6,299	0.00%	N/A	11/25/19
DDD691981	DEUTSCHE BANK AG	2,592,472	\$4,279	0.00%	N/A	07/17/19
DDD692034	DEUTSCHE BANK AG	1,667,337	\$21,912	0.00%	N/A	07/17/19
DDD692380	DEUTSCHE BANK AG	471,782	-\$58,611	0.00%	N/A	08/20/19
DDD692395	DEUTSCHE BANK AG	456,192	-\$12,516	0.00%	N/A	08/20/19
DDD692411	DEUTSCHE BANK AG	1,708,824	\$39,109	0.00%	N/A	10/21/19
251563FD9	DEUTSCHE MORTGAGE SECURITIES INC MORTGAGE LOAN TRUST	61,991	\$60,546	0.01%	2.84%	06/25/34
4617859	DEUTSCHE POST AG	-9,217	-\$299,837	-0.02%	N/A	N/A
252131107	DEXCOM INC	12,153	\$1,447,422	0.12%	N/A	N/A

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25272XAC9	DIAMOND RESORTS OWNER TRUST	48,231	\$49,035	0.00%	6.07%	10/22/29
252724AC3	DIAMOND RESORTS OWNER TRUST 2018-1	131,606	\$133,515	0.01%	4.53%	01/21/31
253393102	DICKS SPORTING GOODS INC	1,502	\$55,288	0.00%	N/A	N/A
DDD964735	DICKS SPORTING GOODS INC	-7	-\$52	0.00%	N/A	04/18/19
254683CF0	DISCOVER CARD EXECUTION NOTE TRUST	345,000	\$345,225	0.03%	2.71%	12/15/23
254683CK9	DISCOVER CARD EXECUTION NOTE TRUST	155,000	\$157,207	0.01%	3.04%	07/15/24
25470MAB5	DISH NETWORK CORP	225,000	\$191,700	0.02%	3.38%	08/15/26
25470MAD1	DISH NETWORK CORP	370,000	\$306,589	0.03%	2.38%	03/15/24
DDD935248	DIVERSEY INC	159,600	\$153,016	0.01%	5.74%	09/06/24
DDD948609	DJ EURO STOXX BANKS	-937	-\$13,138	0.00%	N/A	12/20/19
DDD948646	DJ EURO STOXX BANKS	137	\$3,073	0.00%	N/A	12/20/19
DDD952893	DJ EURO STOXX BANKS	-40	-\$4,150	0.00%	N/A	12/20/19
DDD952899	DJ EURO STOXX BANKS	200	\$19,630	0.00%	N/A	12/20/19
DDD952900	DJ EURO STOXX BANKS	600	\$23,556	0.00%	N/A	12/20/19
DDD960403	DJ EURO STOXX BANKS	-250	-\$4,907	0.00%	N/A	06/21/19
DDD960404	DJ EURO STOXX BANKS	250	\$12,619	0.00%	N/A	06/21/19
DDD960405	DJ EURO STOXX BANKS	-62	-\$2,608	0.00%	N/A	06/21/19
DDD964177	DJ EURO STOXX BANKS	-80	-\$5,608	0.00%	N/A	12/20/19
25746U109	DOMINION ENERGY INC	742	\$56,881	0.00%	N/A	N/A
DDD952858	DOMINION ENERGY INC	-2	-\$20	0.00%	N/A	04/18/19
DDD970954	DOMINION ENERGY INC	-4	-\$420	0.00%	N/A	07/19/19
25754A201	DOMINOS PIZZA INC	8,915	\$2,300,961	0.19%	N/A	N/A
257559203	DOMTAR CORP	628	\$31,180	0.00%	N/A	N/A
DDD964773	DOMTAR CORP	-4	-\$50	0.00%	N/A	04/18/19
DDD970981	DOMTAR CORP	-2	-\$40	0.00%	N/A	04/18/19
26078J100	DOWDUPONT INC	44,591	\$2,377,146	0.20%	N/A	N/A
262006208	DREYFUS GOVT CASH MGMT	2,623,457	\$2,623,457	0.22%	N/A	02/20/49
23331A109	DR HORTON INC	83,475	\$3,454,195	0.29%	N/A	N/A
26208GAG4	DRIVE AUTO RECEIVABLES TRUST	220,000	\$221,908	0.02%	3.81%	05/15/24
26208MAC0	DRIVE AUTO RECEIVABLES TRUST 2018-5	279,807	\$279,874	0.02%	2.80%	07/15/21
26208MAG1	DRIVE AUTO RECEIVABLES TRUST 2018-5	125,000	\$129,020	0.01%	4.30%	04/15/26
26208LAC2	DRIVEN BRANDS FUNDING LLC	59,550	\$60,816	0.01%	4.74%	04/20/48
23332UFF6	DSL A MORTGAGE LOAN TRUST	46,848	\$38,307	0.00%	2.81%	09/19/45
B1WT5G2	DSV A/S	49,379	\$4,083,631	0.34%	N/A	N/A
23340UAD6	DT AUTO OWNER TRUST	150,472	\$151,785	0.01%	4.66%	12/15/22
23341AAD9	DT AUTO OWNER TRUST	227,696	\$230,463	0.02%	5.43%	11/15/22
23343DAG4	DT AUTO OWNER TRUST 2018-2	90,000	\$91,691	0.01%	4.15%	03/15/24
23343CAE1	DT AUTO OWNER TRUST 2018-3	120,000	\$121,355	0.01%	3.79%	07/15/24

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BD30847	DUKINFIELD II PLC	173,225	\$227,741	0.02%	2.09%	12/20/52
DDD970934	EATON CORP PLC	-2	-\$80	0.00%	N/A	04/18/19
DDD970957	EATON CORP PLC	-2	-\$144	0.00%	N/A	07/19/19
G29183103	EATON CORP PLC	714	\$57,519	0.00%	N/A	N/A
278642103	EBAY INC	24,013	\$891,842	0.07%	N/A	N/A
BD82PF8	ECUADOR REPUBLIC OF	316,000	\$354,315	0.03%	10.75%	03/28/22
B62G1B5	EDENRED	16,310	\$742,261	0.06%	N/A	N/A
4103596	EDP- ENERGIAS DE PORTUGAL SA	361,552	\$1,421,532	0.12%	N/A	N/A
28176E108	EDWARDS LIFESCIENCES CORP	9,582	\$1,833,324	0.15%	N/A	N/A
286082102	ELECTRONICS FOR IMAGING INC	-16,546	-\$445,087	-0.04%	N/A	N/A
286082AC6	ELECTRONICS FOR IMAGING INC	578,000	\$570,994	0.05%	.75%	09/01/19
286082AD4	ELECTRONICS FOR IMAGING INC	910,000	\$936,854	0.08%	2.25%	11/15/23
286181201	ELEMENT FLEET MANAGEMENT CORP	-4,985	-\$31,521	0.00%	N/A	N/A
BNG8QS8	ELEMENT FLEET MANAGEMENT CORP	1,062,000	\$796,982	0.07%	5.13%	06/30/19
532457108	ELI LILLY & CO	16,201	\$2,102,241	0.17%	N/A	N/A
283678209	EL PASO ENERGY CAPITAL TRUST I	114	\$6,175	0.00%	N/A	03/31/28
DDD947557	E-MINI RUSS 2000 JUN19	-107	-\$42,607	0.00%	N/A	06/21/19
2793182	ENCANA CORP	6,937	\$50,223	0.00%	N/A	N/A
2443078	ENCORE CAPITAL GROUP INC	-9,194	-\$250,352	-0.02%	N/A	N/A
292554AK8	ENCORE CAPITAL GROUP INC	1,090,000	\$970,460	0.08%	3.25%	03/15/22
29265WAA6	ENEL SPA	545,000	\$600,154	0.05%	8.75%	09/24/73
DDD690859	ENEL SPA	550,000	-\$8,456	0.00%	1.00%	06/20/23
DDD691141	ENEL SPA	330,000	-\$3,699	0.00%	1.00%	12/20/23
81369Y506	ENERGY SELECT SECTOR SPDR FUND	-1,275	-\$84,303	-0.01%	N/A	N/A
DDD964766	ENERGY SELECT SECTOR SPDR FUND	85	\$510	0.00%	N/A	04/18/19
DDD964770	ENERGY SELECT SECTOR SPDR FUND	-85	-\$340	0.00%	N/A	04/18/19
29390WAA4	ENTERPRISE DEVELOPMENT AUTHORITY/THE	1,176,000	\$1,199,520	0.10%	12.00%	07/15/24
B3XDDH4	ENTERTAINMENT ONE LTD	64,872	\$377,514	0.03%	N/A	N/A
29414B104	EPAM SYSTEMS INC	7,298	\$1,234,310	0.10%	N/A	N/A
29428V104	EPIZYME INC	20,110	\$249,162	0.02%	N/A	N/A
BQXZPB9	EP PETROECUADOR VIA NOBLE SOVEREIGN FUNDING I LTD	84,947	\$85,690	0.01%	8.23%	09/24/19
294429105	EQUIFAX INC	14,679	\$1,739,461	0.14%	N/A	N/A
294600101	EQUITRANS MIDSTREAM CORP	91,004	\$1,982,067	0.16%	N/A	N/A
B3YFGK3	ESKOM HOLDINGS SOC LTD	414,000	\$409,083	0.03%	5.75%	01/26/21
BF2D3D5	ESKOM HOLDINGS SOC LTD	894,000	\$941,280	0.08%	8.45%	08/10/28
26924G201	ETFMG PRIME CYBER SECURITY ETF	-58,610	-\$2,344,986	-0.19%	N/A	N/A
DDD959720	EURO BOBL FUTURE	-3	-\$16	0.00%	N/A	05/24/19
DDD959722	EURO BOBL FUTURE	9	\$50	0.00%	N/A	05/24/19
DDD943396	EURO-BOBL FUTURE JUN19	-17	-\$18,724	0.00%	N/A	06/06/19

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DDD943393	EURO-BTP FUTURE JUN19	127	\$344,473	0.03%	N/A	06/06/19
DDD943398	EURO-BUND FUTURE	-147	-\$476,216	-0.04%	N/A	06/06/19
DDD943397	EURO BUXL 30Y BND JUN19	-3	-\$31,971	0.00%	N/A	06/06/19
DDD943397	EURO BUXL 30Y BND JUN19	2	\$20,501	0.00%	N/A	06/06/19
5972643	EUROFINS SCIENTIFIC SE	4,033	\$1,669,370	0.14%	N/A	N/A
298736AJ8	EURONET WORLDWIDE INC	0	\$0	0.00%	.75%	03/15/49
DDD648291	EUROSAIL PLC	48,627	\$61,837	0.01%	.99%	03/13/45
DDD943392	EURO-SCHATZ FUT JUN19	-353	-\$75,600	-0.01%	N/A	06/06/19
DDD948146	EURO STOXX 50 INDEX THE	-350	-\$46,721	0.00%	N/A	12/20/19
DDD948147	EURO STOXX 50 INDEX THE	350	\$65,173	0.01%	N/A	12/20/19
DDD959715	EURO STOXX 50 INDEX THE	-25	-\$28,576	0.00%	N/A	06/21/19
DDD959716	EURO STOXX 50 INDEX THE	75	\$33,905	0.00%	N/A	06/21/19
DDD965814	EURO STOXX 50 INDEX THE	-113	-\$1,901	0.00%	N/A	04/18/19
DDD965817	EURO STOXX 50 INDEX THE	222	\$15,937	0.00%	N/A	04/18/19
DDD966772	EURO STOXX 50 INDEX THE	56	\$6,344	0.00%	N/A	04/18/19
DDD966773	EURO STOXX 50 INDEX THE	-56	-\$1,256	0.00%	N/A	04/18/19
DDD966982	EURO STOXX 50 INDEX THE	167	\$64,255	0.01%	N/A	05/17/19
DDD966983	EURO STOXX 50 INDEX THE	-167	-\$18,545	0.00%	N/A	05/17/19
DDD970747	EURO STOXX 50 INDEX THE	111	\$59,020	0.00%	N/A	05/17/19
DDD970748	EURO STOXX 50 INDEX THE	-111	-\$16,560	0.00%	N/A	05/17/19
DDD947547	EURO STOXX 50 JUN19	-245	-\$157,572	-0.01%	N/A	06/21/19
DDD947547	EURO STOXX 50 JUN19	107	\$15,363	0.00%	N/A	06/21/19
DDD965589	EUR/USD	-71	\$103,339	0.01%	N/A	06/17/19
30050B101	EVOLENT HEALTH INC	-17,852	-\$224,578	-0.02%	N/A	N/A
30050B101	EVOLENT HEALTH INC	700	\$8,806	0.00%	N/A	N/A
30050BAB7	EVOLENT HEALTH INC	603,000	\$584,438	0.05%	2.00%	12/01/21
30050BAC5	EVOLENT HEALTH INC	755,000	\$600,879	0.05%	1.50%	10/15/25
DDD965815	EVOLENT HEALTH INC	33	\$495	0.00%	N/A	04/18/19
30063P105	EXACT SCIENCES CORP	27,085	\$2,346,102	0.19%	N/A	N/A
302081104	EXLSERVICE HOLDINGS INC	25,133	\$1,508,482	0.12%	N/A	N/A
30212P303	EXPEDIA GROUP INC	9,009	\$1,072,071	0.09%	N/A	N/A
B19NLV4	EXPERIAN PLC	40,121	\$1,086,399	0.09%	N/A	N/A
302301106	EZCORP INC	-35,051	-\$326,675	-0.03%	N/A	N/A
302301AB2	EZCORP INC	1,961,000	\$1,964,919	0.16%	2.13%	06/15/19
302301AD8	EZCORP INC	779,000	\$678,896	0.06%	2.38%	05/01/25
B4JSZL8	FABRINET	8,351	\$437,258	0.04%	N/A	N/A
30303M102	FACEBOOK INC	20,136	\$3,356,469	0.28%	N/A	N/A
DDD970749	FAIRSTONE FINANCIAL ISSUANCE TRUST I	150,000	\$113,353	0.01%	3.95%	03/21/33
311900104	FASTENAL CO	-7,282	-\$468,305	-0.04%	N/A	N/A
31189P102	FATE THERAPEUTICS INC	13,804	\$242,536	0.02%	N/A	N/A

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313400624	FEDERAL HOME LOAN MORTGAGE CORP	56,800	\$570,272	0.05%	8.38%	N/A
31428XBU9	FEDEX CORP	170,000	\$172,397	0.01%	3.40%	01/14/22
31572Q808	FIBROGEN INC	8,477	\$460,724	0.04%	N/A	N/A
316175108	FIDELITY GOVERNMENT PORTFOLIO	224,841,289	\$224,841,289	18.57%	N/A	02/20/49
31620M106	FIDELITY NATIONAL INFORMATION SERVICES INC	-30,478	-\$3,447,061	-0.28%	N/A	N/A
31772MAA0	FINANCIERA DE DESARROLLO TERRITORIAL SA	795,000,000	\$258,597	0.02%	7.88%	08/12/24
31787AAP6	FINISAR CORP	265,000	\$260,582	0.02%	.50%	12/15/36
32008D106	FIRST DATA CORP	320,533	\$8,420,401	0.70%	N/A	N/A
DDD672811	FIRST DATA CORP	167,013	\$166,778	0.01%	4.49%	07/08/22
337932107	FIRSTENERGY CORP	1,362	\$56,672	0.00%	N/A	N/A
DDD952850	FIRSTENERGY CORP	-8	-\$720	0.00%	N/A	04/18/19
DDD970958	FIRSTENERGY CORP	-4	-\$160	0.00%	N/A	04/18/19
32057LAE8	FIRST INVESTORS AUTO OWNER TRUST	110,000	\$111,678	0.01%	4.70%	04/18/22
32076V103	FIRST MAJESTIC SILVER CORP	-55,090	-\$362,492	-0.03%	N/A	N/A
32076VAB9	FIRST MAJESTIC SILVER CORP	794,000	\$772,006	0.06%	1.88%	03/01/23
DDD952323	FIRST MAJESTIC SILVER CORP	170	\$2,210	0.00%	N/A	04/18/19
2347608	FIRST QUANTUM MINERALS LTD	108,839	\$1,233,891	0.10%	N/A	N/A
336433107	FIRST SOLAR INC	32,273	\$1,705,305	0.14%	N/A	N/A
337738108	FISERV INC	-97,128	-\$8,574,459	-0.71%	N/A	N/A
338307101	FIVE9 INC	-19,818	-\$1,046,984	-0.09%	N/A	N/A
338307AA9	FIVE9 INC	949,000	\$1,337,060	0.11%	.13%	05/01/23
33830JAA3	FIVE GUYS FUNDING LLC	129,025	\$133,732	0.01%	4.60%	07/25/47
339041105	FLEETCOR TECHNOLOGIES INC	14,299	\$3,525,990	0.29%	N/A	N/A
33938JAB2	FLEXION THERAPEUTICS INC	50,000	\$43,875	0.00%	3.38%	05/01/24
Y2573F102	FLEX LTD	184,310	\$1,843,100	0.15%	N/A	N/A
339750101	FLOOR & DECOR HOLDINGS INC	-10,464	-\$431,326	-0.04%	N/A	N/A
34354P105	FLOWSERVE CORP	-4,660	-\$210,352	-0.02%	N/A	N/A
343412102	FLUOR CORP	2,277	\$83,793	0.01%	N/A	N/A
344849104	FOOT LOCKER INC	701	\$42,480	0.00%	N/A	N/A
DDD970984	FOOT LOCKER INC	-2	-\$150	0.00%	N/A	04/18/19
DDD970992	FOOT LOCKER INC	-2	-\$40	0.00%	N/A	04/18/19
34530NAA5	FORD CREDIT AUTO OWNER TRUST	100,000	\$99,737	0.01%	2.31%	04/15/26
34532AAC7	FORD CREDIT AUTO OWNER TRUST 2017-C	98,629	\$98,734	0.01%	2.60%	09/15/20
346232AB7	FORESTAR GROUP INC	356,000	\$355,646	0.03%	3.75%	03/01/20
346375108	FORMFACTOR INC	24,450	\$393,400	0.03%	N/A	N/A
35137L105	FOX CORP	70,161	\$2,575,610	0.21%	N/A	N/A
35137LAA3	FOX CORP	230,000	\$234,701	0.02%	3.67%	01/25/22

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3137G0ET2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	185,176	\$187,186	0.02%	4.34%	10/25/27
3137G0EW5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	250,000	\$274,237	0.02%	5.79%	10/25/27
35905A109	FRONTDOOR INC	47,672	\$1,640,870	0.14%	N/A	N/A
35906ABC1	FRONTIER COMMUNICATIONS CORP	300,000	\$310,500	0.03%	8.00%	04/01/27
302941109	FTI CONSULTING INC	-2,357	-\$181,064	-0.01%	N/A	N/A
302941AN9	FTI CONSULTING INC	870,000	\$890,662	0.07%	2.00%	08/15/23
DDD947548	FTSE 100 INDEX FUTURE	112	\$251,089	0.02%	N/A	06/21/19
DDD947548	FTSE 100 INDEX FUTURE	-81	-\$161,529	-0.01%	N/A	06/21/19
DDD947210	FTSE/JSE AFRICA TOP40	-32	\$2,521	0.00%	N/A	06/20/19
DDD947569	FTSE/MIB IDX FUT JUN19	-4	-\$12,818	0.00%	N/A	06/21/19
B096LW7	FUGRO NV	-24,386	-\$248,110	-0.02%	N/A	N/A
BD35RG7	FUGRO NV	300,000	\$306,239	0.03%	4.50%	11/02/24
BYQ6MC5	FUGRO NV	600,000	\$601,248	0.05%	4.00%	10/26/21
361448103	GATX CORP	-3,362	-\$256,755	-0.02%	N/A	N/A
DDD873545	GAVILAN RESOURCES LLC	200,000	\$159,000	0.01%	8.49%	03/01/24
DDD965581	GBP/USD	-46	\$79,453	0.01%	N/A	06/17/19
36165JAA1	GCAT 2018-1 LLC	71,227	\$71,292	0.01%	3.84%	06/25/48
36165KAA8	GCAT 2018-2 LLC	124,590	\$125,487	0.01%	4.09%	06/26/23
36155CAA8	GCAT LLC	40,505	\$40,428	0.00%	3.50%	04/25/47
BD6FLL7	GDS HOLDINGS LTD	-10,300	-\$367,607	-0.03%	N/A	N/A
BG43K51	GDS HOLDINGS LTD	726,000	\$703,620	0.06%	2.00%	06/01/25
DDD959356	GDS HOLDINGS LTD	-15	-\$5,850	0.00%	N/A	06/21/19
DDD959357	GDS HOLDINGS LTD	15	\$375	0.00%	N/A	06/21/19
37045XBD7	GENERAL MOTORS FINANCIAL CO INC	155,000	\$156,340	0.01%	3.70%	11/24/20
37045XCH7	GENERAL MOTORS FINANCIAL CO INC	275,000	\$272,988	0.02%	3.65%	04/09/21
371559105	GENESEE & WYOMING INC	-4,053	-\$353,178	-0.03%	N/A	N/A
B23DBK6	GENPACT LTD	81,268	\$2,859,008	0.24%	N/A	N/A
B1Y47Y7	GERRESHEIMER AG	52,563	\$3,950,509	0.33%	N/A	N/A
DDD874372	GFL ENVIRONMENTAL	0	\$0	0.00%	5.49%	05/30/25
36168QAC8	GFL ENVIRONMENTAL INC	742,000	\$721,595	0.06%	5.63%	05/01/22
375558103	GILEAD SCIENCES INC	878	\$57,078	0.00%	N/A	N/A
DDD964748	GILEAD SCIENCES INC	-1	-\$12	0.00%	N/A	04/18/19
DDD970929	GILEAD SCIENCES INC	-2	-\$140	0.00%	N/A	05/17/19
378272AT5	GLENCORE FUNDING LLC	170,000	\$171,978	0.01%	4.13%	03/12/24
2712013	GLOBAL PAYMENTS INC	26,018	\$3,551,977	0.29%	N/A	N/A
36255XAB9	GLS AUTO RECEIVABLES TRUST 2018-3	70,000	\$70,872	0.01%	3.78%	08/15/23
38000Q102	GLYCOMIMETICS INC	38,420	\$478,713	0.04%	N/A	N/A
76112BUG3	GMACM MORTGAGE LOAN TRUST	93,248	\$90,239	0.01%	4.19%	07/19/35
76112BKN9	GMACM MORTGAGE LOAN TRUST 2005-AR1	76,666	\$78,796	0.01%	4.71%	03/18/35

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380237107	GODADDY INC	18,203	\$1,368,683	0.11%	N/A	N/A
38046YAB7	GOLAR LNG LTD	798,000	\$763,385	0.06%	2.75%	02/15/22
DDD960538	GOLAR LNG LTD	33	\$1,650	0.00%	N/A	06/21/19
G9456A100	GOLAR LNG LTD	-8,923	-\$188,186	-0.02%	N/A	N/A
38113YAC3	GOLDEN NUGGET INC	1,651,000	\$1,737,677	0.14%	8.75%	10/01/25
38113YAE9	GOLDEN NUGGET INC	1,807,000	\$1,820,552	0.15%	6.75%	10/15/24
DDD645536	GOLDMAN SACHS INTERNATIONAL	505,859	-\$7,377	0.00%	N/A	12/19/19
DDD660600	GOLDMAN SACHS INTERNATIONAL	2,254,732	\$28,297	0.00%	N/A	12/19/19
DDD662838	GOLDMAN SACHS INTERNATIONAL	-238,896	-\$19,070	0.00%	N/A	12/19/19
DDD691518	GOLDMAN SACHS INTERNATIONAL	-1,339,507	-\$94,003	-0.01%	N/A	12/19/19
DDD691811	GOLDMAN SACHS INTERNATIONAL	422,638	\$15,165	0.00%	N/A	12/19/19
DDD691814	GOLDMAN SACHS INTERNATIONAL	752,393	\$60,923	0.01%	N/A	04/16/20
DDD691820	GOLDMAN SACHS INTERNATIONAL	-293,794	-\$18,255	0.00%	N/A	04/16/20
DDD691823	GOLDMAN SACHS INTERNATIONAL	-268,814	-\$30,563	0.00%	N/A	04/16/20
DDD692023	GOLDMAN SACHS INTERNATIONAL	8,499,424	\$17,647	0.00%	N/A	08/13/19
38312RAA1	GOSFORTH FUNDING 2018-1 PLC	178,031	\$177,939	0.01%	3.10%	08/25/60
38341P102	GOSSAMER BIO INC	19,003	\$411,795	0.03%	N/A	N/A
BG0VL56	GRAN TIERRA ENERGY INTERNATIONAL HOLDINGS LTD	200,000	\$191,750	0.02%	6.25%	02/15/25
390607AE9	GREAT LAKES DREDGE & DOCK CORP	98,000	\$103,022	0.01%	8.00%	05/15/22
393657101	GREENBRIER COMPANIES INC	-5,549	-\$178,844	-0.01%	N/A	N/A
393657AK7	GREENBRIER COMPANIES INC	910,000	\$875,758	0.07%	2.88%	02/01/24
393222104	GREEN PLAINS INC	-41,415	-\$690,802	-0.06%	N/A	N/A
393222AF1	GREEN PLAINS INC	832,000	\$798,197	0.07%	4.13%	09/01/22
393222AG9	GREEN PLAINS INC	1,379,000	\$1,415,267	0.12%	3.25%	10/01/19
DDD946904	GRIFOLS WORLDWIDE OPERATIONS USA INC	194,809	\$193,748	0.02%	4.67%	01/31/25
DDD934357	GRIZZLY SHORT FUND	0	\$0	0.00%	6.05%	10/01/25
36191YAL2	GS MORTGAGE SECURITIES TRUST 2011-GC5	195,000	\$189,573	0.02%	5.39%	08/10/44
362341SF7	GSR MORTGAGE LOAN TRUST	71,946	\$72,935	0.01%	4.41%	09/25/35
36242DY31	GSR MORTGAGE LOAN TRUST	10,458	\$10,525	0.00%	6.50%	02/25/35
362393AA8	GTT COMMUNICATIONS INC	-2,615,000	-\$2,301,200	-0.19%	7.88%	12/31/24
40131M109	GUARDANT HEALTH INC	9,138	\$700,884	0.06%	N/A	N/A
40171V100	GUIDEWIRE SOFTWARE INC	16,811	\$1,633,356	0.13%	N/A	N/A
402635AH9	GULFPORT ENERGY CORP	505,000	\$460,883	0.04%	6.00%	10/15/24
B94RPL5	GW PHARMACEUTICALS PLC	3,834	\$646,297	0.05%	N/A	N/A
40537Q118	HALCON RESOURCES CORP	2,159	\$38	0.00%	N/A	09/09/20
40537QAP5	HALCON RESOURCES CORP	645,000	\$390,225	0.03%	6.75%	02/15/25
DDD681260	HANESBRANDS INC	84,150	\$84,115	0.01%	4.24%	12/16/24
DDD966999	HANG SENG IDX FUT APR19	31	\$99,132	0.01%	N/A	04/29/19
41161PDK6	HARBORVIEW MORTGAGE LOAN TRUST	95,839	\$95,341	0.01%	3.00%	06/19/34



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41161PKA0	HARBORVIEW MORTGAGE LOAN TRUST	113,852	\$109,182	0.01%	3.12%	01/19/35
41161PBV4	HARBORVIEW MORTGAGE LOAN TRUST 2003-2	59,738	\$58,308	0.00%	3.22%	10/19/33
412690AE9	HARLAND CLARKE HOLDINGS CORP	15,043,500	\$15,062,304	1.24%	9.25%	03/01/21
412690AF6	HARLAND CLARKE HOLDINGS CORP	3,207,000	\$2,907,786	0.24%	8.38%	08/15/22
413875105	HARRIS CORP	8,292	\$1,324,315	0.11%	N/A	N/A
413875105	HARRIS CORP	-42,892	-\$6,850,281	-0.57%	N/A	N/A
418056107	HASBRO INC	11,551	\$982,066	0.08%	N/A	N/A
404119BW8	HCA INC	1,233,000	\$1,330,037	0.11%	5.88%	02/01/29
81369Y209	HEALTH CARE SELECT SECTOR SPDR FUND	-100,406	-\$9,212,250	-0.76%	N/A	N/A
42226A107	HEALTHEQUITY INC	4,911	\$363,315	0.03%	N/A	N/A
404030AH1	H&E EQUIPMENT SERVICES INC	747,000	\$747,933	0.06%	5.63%	09/01/25
422806109	HEICO CORP	30,807	\$2,922,660	0.24%	N/A	N/A
423452101	HELMERICH & PAYNE INC	-4,980	-\$276,688	-0.02%	N/A	N/A
B0539H3	HERBALIFE LTD	-8,721	-\$462,125	-0.04%	N/A	N/A
BJCVX15	HERBALIFE NUTRITION LTD	831,000	\$880,140	0.07%	2.63%	03/15/24
42704L104	HERC HOLDINGS INC	50,761	\$1,978,663	0.16%	N/A	N/A
42806DBG3	HERTZ VEHICLE FINANCING II LP	100,000	\$100,013	0.01%	3.29%	10/25/23
42809H107	HESS CORP	49,990	\$3,010,897	0.25%	N/A	N/A
42824C109	HEWLETT PACKARD ENTERPRISE CO	3,449	\$53,218	0.00%	N/A	N/A
DDD964737	HEWLETT PACKARD ENTERPRISE CO	-11	-\$33	0.00%	N/A	05/17/19
DDD970950	HEWLETT PACKARD ENTERPRISE CO	-11	-\$55	0.00%	N/A	05/17/19
DDD970960	HEWLETT PACKARD ENTERPRISE CO	-11	-\$121	0.00%	N/A	04/18/19
42829LAD6	HEXION INC	403,000	\$339,527	0.03%	10.38%	02/01/22
428302AA1	HEXION INC	702,000	\$587,925	0.05%	6.63%	04/15/20
B4LLLY0	HEXION INC / HEXION NOVA SCOTIA FINANCE ULC	676,000	\$172,380	0.01%	9.00%	11/15/20
B0LCW08	HIKMA PHARMACEUTICALS PLC	10,168	\$237,255	0.02%	N/A	N/A
437076102	HOME DEPOT INC	48,935	\$9,390,137	0.78%	N/A	N/A
DDD970931	HOME DEPOT INC	-1	-\$570	0.00%	N/A	05/17/19
DDD970951	HOME DEPOT INC	-1	-\$517	0.00%	N/A	06/21/19
437076BU5	HOME DEPOT INC/THE	310,000	\$309,807	0.03%	2.94%	03/01/22
437303AE0	HOME PARTNERS OF AMERICA 2016-2 TRUST	100,000	\$100,303	0.01%	6.26%	10/17/33
437303AF7	HOME PARTNERS OF AMERICA 2016-2 TRUST	100,000	\$100,418	0.01%	7.18%	10/17/33
43814PAC4	HONDA AUTO RECEIVABLES 2017-3 OWNER TRUST	115,000	\$114,262	0.01%	1.79%	09/20/21
43814WAC9	HONDA AUTO RECEIVABLES 2019-1 OWNER TRUST	150,000	\$151,014	0.01%	2.83%	03/20/23
438516106	HONEYWELL INTERNATIONAL INC	95	\$15,097	0.00%	N/A	N/A
43940T109	HOPE BANCORP INC	-2,169	-\$28,370	0.00%	N/A	N/A
43940TAA7	HOPE BANCORP INC	785,000	\$694,540	0.06%	2.00%	05/15/38

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440405AE8	HORIZON AIRCRAFT FINANCE I LTD	259,903	\$265,232	0.02%	4.46%	12/15/38
40434L105	HP INC	2,787	\$54,151	0.00%	N/A	N/A
DDD970940	HP INC	-13	-\$143	0.00%	N/A	05/17/19
093671105	H&R BLOCK INC	2,333	\$55,852	0.00%	N/A	N/A
DDD970966	H&R BLOCK INC	-7	-\$140	0.00%	N/A	04/18/19
DDD970991	H&R BLOCK INC	-15	-\$825	0.00%	N/A	07/19/19
BGLRQD6	HSBC HOLDINGS PLC	375,000	\$374,838	0.03%	3.25%	09/11/21
BF3S3D9	HUA MEDICINE	129,595	\$127,449	0.01%	N/A	N/A
BG367W7	HUAZHU GROUP LTD	1,133,000	\$1,304,928	0.11%	.38%	11/01/22
443573100	HUBSPOT INC	5,192	\$862,962	0.07%	N/A	N/A
44485HAA2	HULK FINANCE CORP	976,000	\$927,200	0.08%	7.00%	06/01/26
444859102	HUMANA INC	5,840	\$1,553,440	0.13%	N/A	N/A
446413106	HUNTINGTON INGALLS INDUSTRIES INC	-9,664	-\$2,002,380	-0.17%	N/A	N/A
447462102	HURON CONSULTING GROUP INC	21,615	\$1,020,660	0.08%	N/A	N/A
44891AAY3	HYUNDAI CAPITAL AMERICA	375,000	\$380,532	0.03%	3.95%	02/01/22
45168D104	IDEXX LABORATORIES INC	11,367	\$2,541,661	0.21%	N/A	N/A
19625XAB8	IH MERGER SUB LLC	830,000	\$950,831	0.08%	3.50%	01/15/22
85571WAB5	IH MERGER SUB LLC	1,991,000	\$2,640,067	0.22%	3.00%	07/01/19
44988FAA8	IIP OPERATING PARTNERSHIP LP	914,000	\$1,108,844	0.09%	3.75%	02/21/24
902104108	II-VI INC	-5,700	-\$212,268	-0.02%	N/A	N/A
902104AB4	II-VI INC	415,000	\$435,177	0.04%	.25%	09/01/22
452308109	ILLINOIS TOOL WORKS INC	393	\$56,407	0.00%	N/A	N/A
DDD964750	ILLINOIS TOOL WORKS INC	-1	-\$290	0.00%	N/A	06/21/19
DDD970961	ILLINOIS TOOL WORKS INC	-1	-\$40	0.00%	N/A	04/18/19
DDD970967	ILLINOIS TOOL WORKS INC	-1	-\$175	0.00%	N/A	06/21/19
452327109	ILLUMINA INC	11,900	\$3,697,211	0.31%	N/A	N/A
45253H101	IMMUNOGEN INC	27,377	\$74,191	0.01%	N/A	N/A
452907108	IMMUNOMEDICS INC	74,927	\$1,439,347	0.12%	N/A	N/A
BG4PVX2	INDONESIA GOVERNMENT INTERNATIONAL BOND	240,000	\$250,698	0.02%	4.45%	02/11/24
45661EAF1	INDYMAC INDEX MORTGAGE LOAN TRUST	263,097	\$225,551	0.02%	2.70%	02/25/46
45660LQH5	INDYMAC INDX MORTGAGE LOAN TRUST	63,255	\$56,764	0.00%	3.95%	08/25/35
45660N5G4	INDYMAC INDX MORTGAGE LOAN TRUST	167,059	\$144,526	0.01%	3.27%	12/25/34
45660NU45	INDYMAC INDX MORTGAGE LOAN TRUST	55,916	\$51,868	0.00%	3.71%	09/25/34
45660NX75	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR6	175,461	\$182,306	0.02%	4.67%	10/25/34
45667G103	INFINERA CORP	-52,047	-\$225,883	-0.02%	N/A	N/A
45667GAC7	INFINERA CORP	803,000	\$636,168	0.05%	2.13%	09/01/24
DDD954947	INFINERA CORP	240	\$1,200	0.00%	N/A	04/18/19

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45688C107	INGEVITY CORP	24,780	\$2,617,015	0.22%	N/A	N/A
BG0SC98	INNOGY SE	22,332	\$955,697	0.08%	N/A	N/A
45781V101	INNOVATIVE INDUSTRIAL PROPERTIES INC	-10,453	-\$853,905	-0.07%	N/A	N/A
BGR6KX5	INNOVENT BIOLOGICS INC	22,206	\$81,045	0.01%	N/A	N/A
45781M101	INNOVIVA INC	-30,612	-\$429,486	-0.04%	N/A	N/A
88338TAB0	INNOVIVA INC	1,047,000	\$1,064,794	0.09%	2.13%	01/15/23
DDD965115	INNOVIVA INC	53	\$1,722	0.00%	N/A	06/21/19
45780L104	INOGEN INC	3,496	\$333,413	0.03%	N/A	N/A
45772FAC1	INPHI CORP	944,000	\$989,287	0.08%	.75%	09/01/21
B5TRVW5	INPHI CORP	-8,071	-\$353,025	-0.03%	N/A	N/A
45784P101	INSULET CORP	2,010	\$191,130	0.02%	N/A	N/A
458118106	INTEGRATED DEVICE TECHNOLOGY INC	251,627	\$12,327,206	1.02%	N/A	N/A
458140100	INTEL CORP	17,913	\$961,928	0.08%	N/A	N/A
45827AAD5	INTELSAT CONNECT FINANCE SA	132,000	\$117,519	0.01%	9.50%	02/15/23
45824TAY1	INTELSAT JACKSON HOLDINGS SA	130,000	\$132,639	0.01%	9.75%	07/15/25
BGLRLW0	INTELSAT JACKSON HOLDINGS SA	134,000	\$130,985	0.01%	8.50%	10/15/24
B8CP440	INTELSAT SA	-10,338	-\$161,893	-0.01%	N/A	N/A
BG1D838	INTELSAT SA	226,000	\$270,079	0.02%	4.50%	06/15/25
45845P108	INTERCEPT PHARMACEUTICALS INC	-2,317	-\$259,179	-0.02%	N/A	N/A
45845P108	INTERCEPT PHARMACEUTICALS INC	3,543	\$396,319	0.03%	N/A	N/A
45845PAA6	INTERCEPT PHARMACEUTICALS INC	868,000	\$863,283	0.07%	3.25%	07/01/23
459200JQ5	INTERNATIONAL BUSINESS MACHINES CORP	785,000	\$779,175	0.06%	2.50%	01/27/22
BZ24134	INTERTRUST NV	220,690	\$4,159,011	0.34%	N/A	N/A
461202103	INTUIT INC	13,950	\$3,646,669	0.30%	N/A	N/A
46120E602	INTUITIVE SURGICAL INC	3,925	\$2,239,526	0.18%	N/A	N/A
46090E103	INVESCO QQQ TRUST SERIES 1	2,179	\$391,479	0.03%	N/A	N/A
46090E103	INVESCO QQQ TRUST SERIES 1	-19,697	-\$3,538,763	-0.29%	N/A	N/A
DDD965816	INVESCO QQQ TRUST SERIES 1	364	\$9,100	0.00%	N/A	04/18/19
DDD966351	INVESCO QQQ TRUST SERIES 1	908	\$100,788	0.01%	N/A	05/17/19
46185JAJ7	INVITATION HOMES 2018-SFR1 TRUST	100,000	\$99,813	0.01%	4.48%	03/17/37
46185HAJ1	INVITATION HOMES 2018-SFR2 TRUST	200,000	\$200,122	0.02%	4.48%	06/17/37
46187W107	INVITATION HOMES INC	-126,001	-\$3,065,611	-0.25%	N/A	N/A
462222100	IONIS PHARMACEUTICALS INC	-10,465	-\$849,444	-0.07%	N/A	N/A
464337AJ3	IONIS PHARMACEUTICALS INC	943,000	\$1,277,143	0.11%	1.00%	11/15/21
46267XAA6	IQIYI INC	1,019,000	\$1,215,806	0.10%	3.75%	12/01/23
BJSF4S5	IQIYI INC	1,019,000	\$1,064,855	0.09%	2.00%	04/01/25
BYWT1W1	IQIYI INC	-48,753	-\$1,166,171	-0.10%	N/A	N/A
46266C105	IQVIA HOLDINGS INC	27,535	\$3,960,909	0.33%	N/A	N/A
DDD674629	IQVIA INC	79,000	\$78,792	0.01%	4.80%	01/14/25

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DDD877476	IQVIA INC	203,975	\$200,979	0.02%	4.24%	06/11/25
450056106	IRHYTHM TECHNOLOGIES INC	4,243	\$318,055	0.03%	N/A	N/A
DDD687361	IRON MOUNTAIN INC	218,350	\$212,481	0.02%	3.83%	12/22/25
464287184	ISHARES CHINA LARGE-CAP ETF	6,287	\$278,325	0.02%	N/A	N/A
464287804	ISHARES CORE S&P SMALL-CAP ETF	-33,180	-\$2,559,837	-0.21%	N/A	N/A
46432F396	ISHARES EDGE MSCI USA MOMENTUM FACTOR ETF	-26,401	-\$2,961,664	-0.24%	N/A	N/A
464287549	ISHARES EXPANDED TECH SECTOR ETF	-22,249	-\$4,587,966	-0.38%	N/A	N/A
464287515	ISHARES EXPANDED TECH-SOFTWARE SECTOR ETF	-20,549	-\$4,332,140	-0.36%	N/A	N/A
46434G822	ISHARES MSCI JAPAN ETF	-23,167	-\$1,267,698	-0.10%	N/A	N/A
DDD953265	ISHARES MSCI JAPAN ETF	254	\$32,766	0.00%	N/A	06/21/19
464286772	ISHARES MSCI SOUTH KOREA ETF	-13,893	-\$846,778	-0.07%	N/A	N/A
46434G772	ISHARES MSCI TAIWAN ETF	-26,388	-\$912,497	-0.08%	N/A	N/A
464287556	ISHARES NASDAQ BIOTECHNOLOGY ETF	-66,154	-\$7,396,017	-0.61%	N/A	N/A
464287531	ISHARES NORTH AMERICAN TECH- MULTIMEDIA NETWORKIN	-97,503	-\$5,505,994	-0.45%	N/A	N/A
464287523	ISHARES PHLX SEMICONDUCTOR ETF	-33,006	-\$6,255,957	-0.52%	N/A	N/A
464287648	ISHARES RUSSELL 2000 GROWTH ETF	-17,078	-\$3,358,559	-0.28%	N/A	N/A
464287481	ISHARES RUSSELL MID-CAP GROWTH ETF	-9,147	-\$1,240,973	-0.10%	N/A	N/A
464287887	ISHARES S&P SMALLCAP 600 GROWTH ETF	-7,787	-\$1,389,668	-0.11%	N/A	N/A
464287721	ISHARES US TECHNOLOGY ETF	-17,656	-\$3,365,233	-0.28%	N/A	N/A
45031UCB5	ISTAR INC	250,000	\$230,000	0.02%	3.13%	09/15/22
465741106	ITRON INC	15,113	\$705,021	0.06%	N/A	N/A
DDD692210	ITRX.ASIA.30	385,000	-\$6,570	0.00%	1.00%	12/20/23
3398649	ITV PLC	293,248	\$485,449	0.04%	N/A	N/A
48123V102	J2 GLOBAL INC	-3,721	-\$322,238	-0.03%	N/A	N/A
48123VAC6	J2 GLOBAL INC	316,000	\$422,971	0.03%	3.25%	06/15/29
46849LTE1	JACKSON NATIONAL LIFE GLOBAL FUNDING	375,000	\$380,347	0.03%	3.30%	02/01/22
47009LAC9	JAGGED PEAK ENERGY LLC	115,000	\$114,603	0.01%	5.88%	05/01/26
BYW1NQ5	JAZZ INVESTMENTS I LTD	696,000	\$683,644	0.06%	1.50%	08/15/24
B4Q5ZN4	JAZZ PHARMACEUTICALS PLC	-349	-\$49,889	0.00%	N/A	N/A
DDD943352	JELD-WEN INC	189,517	\$187,030	0.02%	4.80%	12/14/24
24422EUK3	JOHN DEERE CAPITAL CORP	750,000	\$758,886	0.06%	3.13%	09/10/21
478160104	JOHNSON & JOHNSON	396	\$55,356	0.00%	N/A	N/A
478160104	JOHNSON & JOHNSON	-4,466	-\$624,302	-0.05%	N/A	N/A
DDD964755	JOHNSON & JOHNSON	-2	-\$412	0.00%	N/A	04/18/19
DDD970935	JOHNSON & JOHNSON	-1	-\$105	0.00%	N/A	05/17/19
48125LRQ7	JPMORGAN CHASE BANK NA	755,000	\$755,666	0.06%	2.86%	09/01/20

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DDD671726	JPMORGAN CHASE BANK NA	-133,000	-\$6,228	0.00%	N/A	08/04/67
DDD688266	JPMORGAN CHASE BANK NA	-68,165,992	-\$34,320	0.00%	N/A	06/20/23
DDD690632	JPMORGAN CHASE BANK NA	18,187,067	\$2,096	0.00%	N/A	09/13/23
DDD690751	JPMORGAN CHASE BANK NA	14,910,921	\$3,047	0.00%	N/A	09/13/23
DDD690795	JPMORGAN CHASE BANK NA	23,311,467	\$6,379	0.00%	N/A	09/13/23
DDD691042	JPMORGAN CHASE BANK NA	7,866,180	\$4,234	0.00%	N/A	12/13/23
DDD691070	JPMORGAN CHASE BANK NA	14,655,455	\$2,208	0.00%	N/A	12/13/23
DDD691527	JPMORGAN CHASE BANK NA	60,005,254	\$125,034	0.01%	N/A	12/13/23
DDD692252	JPMORGAN CHASE BANK NA	27,615,590	\$16,073	0.00%	N/A	03/13/24
DDD692425	JPMORGAN CHASE BANK NA	-1,791,234	-\$144,915	-0.01%	N/A	09/18/69
46625H100	JPMORGAN CHASE & CO	32,314	\$3,271,146	0.27%	N/A	N/A
46647PAG1	JPMORGAN CHASE & CO	140,000	\$140,434	0.01%	3.31%	06/01/21
DDD932282	JPMORGAN CHASE & CO	-1,000,000	-\$734	0.00%	N/A	09/16/19
DDD932706	JPMORGAN CHASE & CO	2,000,000	\$369	0.00%	N/A	09/16/19
DDD932912	JPMORGAN CHASE & CO	3,000,000	\$559	0.00%	N/A	09/18/19
DDD932960	JPMORGAN CHASE & CO	-1,500,000	-\$1,110	0.00%	N/A	09/18/19
DDD934929	JPMORGAN CHASE & CO	4,000,000	\$31	0.00%	N/A	04/03/19
DDD934933	JPMORGAN CHASE & CO	3,000,000	\$65	0.00%	N/A	04/03/19
DDD934935	JPMORGAN CHASE & CO	-2,000,000	-\$525	0.00%	N/A	04/03/19
DDD940073	JPMORGAN CHASE & CO	4,500,000	\$58	0.00%	N/A	04/17/19
DDD944057	JPMORGAN CHASE & CO	-500,000	-\$1,916	0.00%	N/A	05/16/19
DDD944058	JPMORGAN CHASE & CO	500,000	\$3,260	0.00%	N/A	05/16/19
DDD944113	JPMORGAN CHASE & CO	500,000	\$3,811	0.00%	N/A	05/16/19
DDD945657	JPMORGAN CHASE & CO	-500,000	-\$1,796	0.00%	N/A	05/16/19
DDD953889	JPMORGAN CHASE & CO	1,000,000	\$88	0.00%	N/A	05/03/19
DDD953911	JPMORGAN CHASE & CO	-1,000,000	-\$2,663	0.00%	N/A	05/03/19
DDD954209	JPMORGAN CHASE & CO	-1,250,000	-\$5,328	0.00%	N/A	10/07/19
DDD954210	JPMORGAN CHASE & CO	-500,000	-\$2,485	0.00%	N/A	07/05/19
DDD954211	JPMORGAN CHASE & CO	1,000,000	\$14,677	0.00%	N/A	07/05/19
DDD954659	JPMORGAN CHASE & CO	2,000,000	\$2,347	0.00%	N/A	07/09/19
DDD954661	JPMORGAN CHASE & CO	-4,000,000	-\$718	0.00%	N/A	07/09/19
DDD955127	JPMORGAN CHASE & CO	1,000,000	\$225	0.00%	N/A	04/15/19
DDD955128	JPMORGAN CHASE & CO	-500,000	-\$437	0.00%	N/A	04/12/19
DDD955131	JPMORGAN CHASE & CO	-1,500,000	-\$279	0.00%	N/A	04/15/19
DDD955670	JPMORGAN CHASE & CO	-250,000	-\$12,046	0.00%	N/A	10/17/19
DDD956349	JPMORGAN CHASE & CO	2,000,000	\$571	0.00%	N/A	01/20/20
DDD956354	JPMORGAN CHASE & CO	-1,000,000	-\$501	0.00%	N/A	07/18/19
DDD956357	JPMORGAN CHASE & CO	-1,000,000	-\$1,192	0.00%	N/A	01/20/20
DDD956379	JPMORGAN CHASE & CO	2,000,000	\$253	0.00%	N/A	07/18/19
DDD959103	JPMORGAN CHASE & CO	600,000	\$185	0.00%	N/A	05/27/19

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DDD959104	JPMORGAN CHASE & CO	-600,000	-\$2,046	0.00%	N/A	05/27/19
DDD960142	JPMORGAN CHASE & CO	-1,000,000	-\$4,487	0.00%	N/A	04/10/19
DDD960143	JPMORGAN CHASE & CO	1,000,000	\$1,261	0.00%	N/A	04/09/19
DDD960694	JPMORGAN CHASE & CO	-300,000	-\$1,695	0.00%	N/A	08/08/19
DDD965648	JPMORGAN CHASE & CO	2,200,000	\$2,645	0.00%	N/A	06/25/19
DDD965649	JPMORGAN CHASE & CO	-2,200,000	-\$13,929	0.00%	N/A	06/25/19
DDD965807	JPMORGAN CHASE & CO	1,200,000	\$5,593	0.00%	N/A	08/28/19
DDD965808	JPMORGAN CHASE & CO	-1,200,000	-\$3,534	0.00%	N/A	08/28/19
DDD966577	JPMORGAN CHASE & CO	2,000,000	\$29	0.00%	N/A	04/05/19
DDD967130	JPMORGAN CHASE & CO	4,000,000	\$4,468	0.00%	N/A	06/06/19
DDD967131	JPMORGAN CHASE & CO	-4,000,000	-\$2,009	0.00%	N/A	06/06/19
DDD968629	JPMORGAN CHASE & CO	700,000	\$2,231	0.00%	N/A	07/11/19
DDD968630	JPMORGAN CHASE & CO	-700,000	-\$3,387	0.00%	N/A	07/11/19
DDD970189	JPMORGAN CHASE & CO	750,000	\$4,093	0.00%	N/A	09/12/19
DDD970190	JPMORGAN CHASE & CO	-750,000	-\$2,630	0.00%	N/A	09/12/19
DDD970249	JPMORGAN CHASE & CO	-1	-\$23	0.00%	N/A	05/17/19
DDD970962	JPMORGAN CHASE & CO	-1	-\$67	0.00%	N/A	06/21/19
DDD971271	JPMORGAN CHASE & CO	-1,000,000	-\$734	0.00%	N/A	09/19/19
DDD971278	JPMORGAN CHASE & CO	2,000,000	\$374	0.00%	N/A	09/19/19
DDD971376	JPMORGAN CHASE & CO	-1,050,000	-\$4,086	0.00%	N/A	09/23/19
DDD971396	JPMORGAN CHASE & CO	1,050,000	\$7,160	0.00%	N/A	09/23/19
DDD971865	JPMORGAN CHASE & CO	500,000	\$8,155	0.00%	N/A	06/26/19
DDD971983	JPMORGAN CHASE & CO	500,000	\$2,135	0.00%	N/A	04/26/19
46630JAE9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST	9,673	\$9,691	0.00%	5.32%	01/15/49
466247AZ6	JP MORGAN MORTGAGE TRUST	8,705	\$8,839	0.00%	4.17%	11/25/33
466247E41	JP MORGAN MORTGAGE TRUST	51,913	\$48,315	0.00%	4.69%	02/25/36
466247EV1	JP MORGAN MORTGAGE TRUST	110,431	\$116,311	0.01%	6.00%	09/25/34
466247LZ4	JP MORGAN MORTGAGE TRUST	15,625	\$15,603	0.00%	4.57%	02/25/35
466247QC0	JP MORGAN MORTGAGE TRUST	4,341	\$4,413	0.00%	4.82%	06/25/35
46630GAN5	JP MORGAN MORTGAGE TRUST	4,440	\$4,589	0.00%	4.56%	07/25/35
DDD946588	JPN 10Y BOND(OSE) JUN19	-10	-\$52,519	0.00%	N/A	06/13/19
DDD946589	JPNK400 INDEX FUT JUN19	33	-\$1,457	0.00%	N/A	06/13/19
BKX5CN8	JUST EAT PLC	65,483	\$640,518	0.05%	N/A	N/A
DDD601132	K2 HOLDINGS INVESTMENT CORPORATION-EMSO	10	\$92	0.00%	N/A	N/A
DDD878556	K2 HOLDINGS INVESTMENT CORPORATION - GMO	135,000	\$1,314,197	0.11%	N/A	N/A
DDD563855	K2 HOLDINGS INVESTMENT CORPORATION-GRAHAM	11,946,143	\$16,864,379	1.39%	N/A	N/A
48576U106	KARYOPHARM THERAPEUTICS INC	-43,878	-\$256,247	-0.02%	N/A	N/A
48576UAB2	KARYOPHARM THERAPEUTICS INC	1,131,000	\$703,844	0.06%	3.00%	10/15/25

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48242W106	KBR INC	-17,624	-\$336,442	-0.03%	N/A	N/A
48242WAA4	KBR INC	755,000	\$766,026	0.06%	2.50%	11/01/23
488401100	KEMPER CORP	23,833	\$1,814,644	0.15%	N/A	N/A
49255PAA1	KESTREL AIRCRAFT FUNDING LTD	245,165	\$244,069	0.02%	4.25%	12/15/38
49327M2X1	KEYBANK NA/CLEVELAND OH	250,000	\$254,412	0.02%	3.30%	02/01/22
QJ8338262	KINGDOM OF BAHRAIN	467,000	\$503,799	0.04%	7.00%	01/26/26
497266106	KIRBY CORP	-5,569	-\$418,287	-0.03%	N/A	N/A
482480100	KLA-TENCOR CORP	9,290	\$1,109,318	0.09%	N/A	N/A
DDD964765	KLA-TENCOR CORP	-4	-\$2,280	0.00%	N/A	06/21/19
BD2P9X9	KNORR-BREMSE AG	-1,156	-\$114,801	-0.01%	N/A	N/A
49926D109	KNOWLES CORP	-37,967	-\$669,358	-0.06%	N/A	N/A
49926DAB5	KNOWLES CORP	1,035,000	\$1,212,624	0.10%	3.25%	11/01/21
50015M109	KODIAK SCIENCES INC	596	\$3,891	0.00%	N/A	N/A
500255104	KOHL'S CORP	836	\$57,491	0.00%	N/A	N/A
DDD964754	KOHL'S CORP	-2	-\$90	0.00%	N/A	04/18/19
DDD970933	KOHL'S CORP	-5	-\$450	0.00%	N/A	05/17/19
5956078	KONINKLIJKE KPN NV	185,330	\$587,511	0.05%	N/A	N/A
DDD964453	KONINKLIJKE KPN NV	-4,236	-\$9,503	0.00%	N/A	06/21/19
DDD964454	KONINKLIJKE KPN NV	4,236	\$52,269	0.00%	N/A	06/21/19
DDD964455	KONINKLIJKE KPN NV	-4,236	-\$9,503	0.00%	N/A	06/21/19
DDD692440	KOREA INTERNATIONAL BOND	1,826,567	-\$59,158	0.00%	1.00%	06/20/24
DDD692441	KOREA INTERNATIONAL BOND	164,487	-\$5,327	0.00%	1.00%	06/20/24
500688AC0	KOSMOS ENERGY LTD	255,000	\$253,342	0.02%	7.13%	04/04/26
50077B108	KRATOS DEFENSE & SECURITY SOLUTIONS INC	57,393	\$897,052	0.07%	N/A	N/A
502413107	L3 TECHNOLOGIES INC	32,994	\$6,808,971	0.56%	N/A	N/A
512816109	LAMAR ADVERTISING CO	726	\$57,542	0.00%	N/A	N/A
DDD957017	LAMAR ADVERTISING CO	-4	-\$420	0.00%	N/A	04/18/19
DDD970932	LAMAR ADVERTISING CO	-2	-\$240	0.00%	N/A	07/19/19
DDD685142	LAMAR MEDIA CORP	39,700	\$39,666	0.00%	4.25%	02/14/25
515098101	LANDSTAR SYSTEM INC	12,094	\$1,322,962	0.11%	N/A	N/A
51817UAB5	LATAM AIRLINES 2015-1 PASS THROUGH TRUST B	557,797	\$547,478	0.05%	4.50%	08/15/25
518415104	LATTICE SEMICONDUCTOR CORP	49,457	\$590,022	0.05%	N/A	N/A
521865204	LEAR CORP	8,014	\$1,087,579	0.09%	N/A	N/A
525221HA8	LEHMAN XS TRUST	49,847	\$47,121	0.00%	2.75%	02/25/46
583491AC9	LENARDO US HOLDINGS INC	236,000	\$218,300	0.02%	6.25%	01/15/40
G5480U120	LIBERTY GLOBAL PLC	36,988	\$895,479	0.07%	N/A	N/A
530715AG6	LIBERTY INTERACTIVE LLC	1,122,000	\$774,180	0.06%	4.00%	11/15/29
530715AL5	LIBERTY INTERACTIVE LLC	951,000	\$651,435	0.05%	3.75%	02/15/30
531229AE2	LIBERTY MEDIA CORP	50,000	\$25,780	0.00%	2.25%	09/30/46

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531229AH5	LIBERTY MEDIA CORP	1,165,000	\$1,303,045	0.11%	2.25%	12/01/48
53220K504	LIGAND PHARMACEUTICALS INC	-1,924	-\$241,866	-0.02%	N/A	N/A
53220KAE8	LIGAND PHARMACEUTICALS INC	1,149,000	\$988,346	0.08%	.75%	05/15/23
533900106	LINCOLN ELECTRIC HOLDINGS INC	-9,519	-\$798,358	-0.07%	N/A	N/A
BZ12WP8	LINDE PLC	4,101	\$721,488	0.06%	N/A	N/A
538034109	LIVE NATION ENTERTAINMENT INC	-10,882	-\$691,442	-0.06%	N/A	N/A
538146101	LIVEPERSON INC	-8,818	-\$255,898	-0.02%	N/A	N/A
538146AA9	LIVEPERSON INC	526,000	\$543,778	0.04%	.75%	03/01/24
54238XAC2	LONESTAR RESOURCES AMERICA INC	95,000	\$92,625	0.01%	11.25%	01/01/23
H44WPL9	LONG GILT FUTURE JUN19	-46	-\$120,814	-0.01%	N/A	06/26/19
548661107	LOWE'S COMPANIES INC	-6,459	-\$707,066	-0.06%	N/A	N/A
50212V100	LPL FINANCIAL HOLDINGS INC	765	\$53,282	0.00%	N/A	N/A
DDD970963	LPL FINANCIAL HOLDINGS INC	-3	-\$337	0.00%	N/A	07/19/19
B2QN460	LUDGATE FUNDING PLC	141,409	\$178,485	0.01%	1.51%	01/01/61
BCC0YN9P8	LUDGATE FUNDING PLC	31,487	\$33,206	0.00%	N/A	01/01/61
55024U109	LUMENTUM HOLDINGS INC	18,892	\$1,068,153	0.09%	N/A	N/A
G57279104	LUXOFT HOLDING INC	80,823	\$4,745,118	0.39%	N/A	N/A
558868105	MADRIGAL PHARMACEUTICALS INC	5,350	\$670,141	0.06%	N/A	N/A
567908108	MARINEMAX INC	18,676	\$357,832	0.03%	N/A	N/A
56854Q101	MARINUS PHARMACEUTICALS INC	98,167	\$410,338	0.03%	N/A	N/A
57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP	-1,539	-\$143,896	-0.01%	N/A	N/A
57164YAB3	MARRIOTT VACATIONS WORLDWIDE CORP	890,000	\$849,447	0.07%	1.50%	09/15/22
571748BE1	MARSH & MCLENNAN COS INC	185,000	\$187,534	0.02%	3.50%	12/29/20
2594653	MARVELL TECHNOLOGY GROUP LTD	102,335	\$2,035,443	0.17%	N/A	N/A
57636Q104	MASTERCARD INC	33,778	\$7,953,030	0.66%	N/A	N/A
DDD970969	MASTERCARD INC	-1	-\$189	0.00%	N/A	04/18/19
576433PR1	MASTR ADJUSTABLE RATE MORTGAGES TRUST	33,817	\$33,327	0.00%	4.20%	07/25/34
576434UQ5	MASTR ALTERNATIVE LOANS TRUST	63,539	\$68,949	0.01%	6.00%	09/25/34
576434MU5	MASTR ALTERNATIVE LOAN TRUST	176,367	\$181,153	0.01%	5.50%	03/25/34
579489AH8	MCCLATCHY CO/THE	8,212,000	\$8,232,530	0.68%	9.00%	07/15/26
579489AK1	MCCLATCHY CO/THE	4,095,000	\$4,924,237	0.41%	6.88%	07/15/31
58155Q103	MCKESSON CORP	414	\$48,462	0.00%	N/A	N/A
DDD970936	MCKESSON CORP	-1	-\$22	0.00%	N/A	04/18/19
BFM7YP6	MDC-GMTN BV	261,000	\$279,270	0.02%	4.50%	11/07/28
552697AQ7	MDC PARTNERS INC	-2,319,000	-\$1,930,567	-0.16%	6.50%	05/01/24
584688105	MEDICINES CO	-15,891	-\$444,153	-0.04%	N/A	N/A
DDD960252	MEDICINES CO	-41	-\$24,600	0.00%	N/A	01/17/20
DDD960253	MEDICINES CO	41	\$22,673	0.00%	N/A	01/17/20
584688AH8	MEDICINES CO/THE	462,000	\$597,937	0.05%	3.50%	01/15/24



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552704AC2	MEG ENERGY CORP	260,000	\$243,750	0.02%	7.00%	03/31/24
B1R96S6	MELLANOX TECHNOLOGIES LTD	20,032	\$2,370,987	0.20%	N/A	N/A
58933Y105	MERCK & CO INC	-7,590	-\$631,260	-0.05%	N/A	N/A
58933Y105	MERCK & CO INC	25,156	\$2,092,224	0.17%	N/A	N/A
DDD960718	MERCK & CO INC	-2	-\$334	0.00%	N/A	06/21/19
DDD970949	MERCK & CO INC	-2	-\$242	0.00%	N/A	05/17/19
590219AE1	MERRILL LYNCH MORTGAGE INVESTORS TRUST	6,289	\$6,386	0.00%	4.36%	05/25/36
59156R108	METLIFE INC	1,192	\$50,743	0.00%	N/A	N/A
DDD964764	METLIFE INC	-3	-\$9	0.00%	N/A	04/18/19
DDD970965	METLIFE INC	-3	-\$27	0.00%	N/A	05/17/19
59217GCS6	METROPOLITAN LIFE GLOBAL FUNDING I	210,000	\$213,253	0.02%	3.38%	01/11/22
592688105	METTLER-TOLEDO INTERNATIONAL INC	2,165	\$1,565,295	0.13%	N/A	N/A
595017104	MICROCHIP TECHNOLOGY INC	5,215	\$432,636	0.04%	N/A	N/A
595017104	MICROCHIP TECHNOLOGY INC	-11,865	-\$984,320	-0.08%	N/A	N/A
595017AF1	MICROCHIP TECHNOLOGY INC	1,175,000	\$1,292,852	0.11%	1.63%	02/15/27
DDD875801	MICROCHIP TECHNOLOGY TLB 05/23/25 TERM LOAN	75,639	\$75,529	0.01%	4.50%	05/29/25
595112103	MICRON TECHNOLOGY INC	29,802	\$1,231,716	0.10%	N/A	N/A
594918104	MICROSOFT CORP	74,223	\$8,753,860	0.72%	N/A	N/A
DDD960245	MICROSOFT CORP	-3	-\$1,146	0.00%	N/A	04/18/19
DDD970974	MICROSOFT CORP	-1	-\$279	0.00%	N/A	05/17/19
59563KAA8	MIDAS INTERMEDIATE HOLDCO II LLC/ MIDAS INTERMEDIATE	931,000	\$882,122	0.07%	7.88%	10/01/22
B00L2M8	MILLICOM INTERNATIONAL CELLULAR SA	30,203	\$1,833,822	0.15%	N/A	N/A
BJQ1YH4	MILLICOM INTERNATIONAL CELLULAR SA	200,000	\$203,962	0.02%	6.25%	03/25/29
60468T105	MIRATI THERAPEUTICS INC	12,686	\$929,883	0.08%	N/A	N/A
BFLT9R0	MITSUBISHI UFJ FINANCIAL GROUP INC	380,000	\$380,803	0.03%	3.41%	07/26/21
BFLTC59	MITSUBISHI UFJ FINANCIAL GROUP INC	380,000	\$385,599	0.03%	3.54%	07/26/21
60682LAD4	MITSUBISHI UFJ LEASE & FINANCE CO LTD	320,000	\$323,529	0.03%	3.41%	02/28/22
608190104	MOHAWK INDUSTRIES INC	34,551	\$4,358,608	0.36%	N/A	N/A
608328BF6	MOHEGAN GAMING & ENTERTAINMENT	8,656,000	\$8,634,360	0.71%	7.88%	10/15/24
60871R209	MOLSON COORS BREWING CO	865	\$51,597	0.00%	N/A	N/A
DDD952892	MOLSON COORS BREWING CO	-2	-\$12	0.00%	N/A	04/18/19
DDD957016	MOLSON COORS BREWING CO	-2	-\$8	0.00%	N/A	04/18/19
BD5KGM9	MOMO INC	356,000	\$344,688	0.03%	1.25%	07/01/25
BSS6HX7	MOMO INC	-2,416	-\$92,387	-0.01%	N/A	N/A
609207105	MONDELEZ INTERNATIONAL INC	-16,501	-\$823,729	-0.07%	N/A	N/A
60937P106	MONGODB INC	-15,323	-\$2,252,787	-0.19%	N/A	N/A
60937PAA4	MONGODB INC	1,137,000	\$2,514,002	0.21%	.75%	06/15/24

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610236101	MONRO INC	-3,977	-\$344,090	-0.03%	N/A	N/A
27890GAB6	MONTAGE RESOURCES CORP	195,000	\$186,712	0.02%	8.88%	07/15/23
615369105	MOODY'S CORP	13,197	\$2,389,844	0.20%	N/A	N/A
617446448	MORGAN STANLEY	169	\$7,131	0.00%	N/A	N/A
617459AK8	MORGAN STANLEY CAPITAL I TRUST	150,000	\$146,402	0.01%	5.49%	06/15/44
DDD637310	MORGAN STANLEY & CO INTERNATIONAL PLC	488,238	-\$24,962	0.00%	N/A	04/16/20
DDD637316	MORGAN STANLEY & CO INTERNATIONAL PLC	1,068,691	-\$19,920	0.00%	N/A	12/19/19
DDD637325	MORGAN STANLEY & CO INTERNATIONAL PLC	869,583	-\$21,467	0.00%	N/A	12/19/19
DDD637328	MORGAN STANLEY & CO INTERNATIONAL PLC	1,379,547	\$39,361	0.00%	N/A	12/19/19
DDD637331	MORGAN STANLEY & CO INTERNATIONAL PLC	1,013,961	-\$31,938	0.00%	N/A	04/16/20
DDD637343	MORGAN STANLEY & CO INTERNATIONAL PLC	628,482	\$1,615	0.00%	N/A	04/16/20
DDD637346	MORGAN STANLEY & CO INTERNATIONAL PLC	513,350	\$699	0.00%	N/A	04/16/20
DDD637358	MORGAN STANLEY & CO INTERNATIONAL PLC	3,160,764	-\$15,955	0.00%	N/A	11/04/19
DDD638070	MORGAN STANLEY & CO INTERNATIONAL PLC	1,081,089	-\$32,180	0.00%	N/A	01/10/20
DDD638073	MORGAN STANLEY & CO INTERNATIONAL PLC	568,821	\$151,067	0.01%	N/A	01/20/20
DDD638085	MORGAN STANLEY & CO INTERNATIONAL PLC	2,851,983	\$274,726	0.02%	N/A	09/22/20
DDD641330	MORGAN STANLEY & CO INTERNATIONAL PLC	2,285,329	-\$22,636	0.00%	N/A	07/26/19
DDD642335	MORGAN STANLEY & CO INTERNATIONAL PLC	78,087	\$6,911	0.00%	N/A	04/16/20
DDD645945	MORGAN STANLEY & CO INTERNATIONAL PLC	1,069,118	\$122,416	0.01%	N/A	04/16/20
DDD647661	MORGAN STANLEY & CO INTERNATIONAL PLC	2,433,892	\$605,769	0.05%	N/A	09/22/20
DDD654211	MORGAN STANLEY & CO INTERNATIONAL PLC	-246,577	-\$20,820	0.00%	N/A	04/16/20
DDD663981	MORGAN STANLEY & CO INTERNATIONAL PLC	797,887	\$118,384	0.01%	N/A	09/04/19
DDD664713	MORGAN STANLEY & CO INTERNATIONAL PLC	4,312,752	-\$105,110	-0.01%	N/A	09/22/20
DDD668630	MORGAN STANLEY & CO INTERNATIONAL PLC	4,947,858	\$1,951,304	0.16%	N/A	12/20/19
DDD674254	MORGAN STANLEY & CO INTERNATIONAL PLC	5,167,987	-\$170,103	-0.01%	N/A	09/22/20
DDD684463	MORGAN STANLEY & CO INTERNATIONAL PLC	1,398,034	-\$155,942	-0.01%	N/A	02/06/19
DDD686849	MORGAN STANLEY & CO INTERNATIONAL PLC	2,688,879	\$533,453	0.04%	N/A	10/30/19
DDD688795	MORGAN STANLEY & CO INTERNATIONAL PLC	4,098,501	\$453,513	0.04%	N/A	09/04/19

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DDD690257	MORGAN STANLEY & CO INTERNATIONAL PLC	0	\$89	0.00%	N/A	02/20/20
DDD691235	MORGAN STANLEY & CO INTERNATIONAL PLC	-1,561,626	-\$258,968	-0.02%	N/A	09/22/20
DDD691262	MORGAN STANLEY & CO INTERNATIONAL PLC	-4,992,307	-\$493,599	-0.04%	N/A	12/20/19
DDD691470	MORGAN STANLEY & CO INTERNATIONAL PLC	-2,360,569	-\$151,189	-0.01%	N/A	02/06/19
DDD691473	MORGAN STANLEY & CO INTERNATIONAL PLC	2,314,732	\$181,932	0.02%	N/A	12/23/20
DDD691705	MORGAN STANLEY & CO INTERNATIONAL PLC	-472,247	-\$72,201	-0.01%	N/A	09/22/20
DDD691708	MORGAN STANLEY & CO INTERNATIONAL PLC	-1,421,432	-\$187,348	-0.02%	N/A	09/22/20
DDD691730	MORGAN STANLEY & CO INTERNATIONAL PLC	4,782,835	\$470,366	0.04%	N/A	12/23/20
DDD691740	MORGAN STANLEY & CO INTERNATIONAL PLC	-5,449,417	-\$499,060	-0.04%	N/A	02/04/21
DDD691854	MORGAN STANLEY & CO INTERNATIONAL PLC	-151,048	-\$12,425	0.00%	N/A	01/29/21
DDD691861	MORGAN STANLEY & CO INTERNATIONAL PLC	-79,813	-\$6,594	0.00%	N/A	01/10/20
DDD691903	MORGAN STANLEY & CO INTERNATIONAL PLC	1,377,284	\$5,800	0.00%	N/A	01/18/20
DDD691947	MORGAN STANLEY & CO INTERNATIONAL PLC	2,736,325	\$29,685	0.00%	N/A	12/19/19
DDD692049	MORGAN STANLEY & CO INTERNATIONAL PLC	-1,448,000	-\$28,098	0.00%	N/A	06/20/19
DDD692074	MORGAN STANLEY & CO INTERNATIONAL PLC	998,331	-\$3,941	0.00%	N/A	02/06/20
DDD692077	MORGAN STANLEY & CO INTERNATIONAL PLC	1,010,782	\$9,088	0.00%	N/A	09/04/19
DDD692081	MORGAN STANLEY & CO INTERNATIONAL PLC	310,164	\$918	0.00%	N/A	02/22/21
DDD692090	MORGAN STANLEY & CO INTERNATIONAL PLC	381,845	-\$1,449	0.00%	N/A	02/19/21
DDD692109	MORGAN STANLEY & CO INTERNATIONAL PLC	3,573,110	\$106,554	0.01%	N/A	12/23/20
DDD692112	MORGAN STANLEY & CO INTERNATIONAL PLC	-3,632,060	-\$114,630	-0.01%	N/A	02/04/21
DDD692184	MORGAN STANLEY & CO INTERNATIONAL PLC	4,750,563	\$130,094	0.01%	N/A	09/22/20
DDD692188	MORGAN STANLEY & CO INTERNATIONAL PLC	1,103,280	\$13,110	0.00%	N/A	01/20/20
DDD692263	MORGAN STANLEY & CO INTERNATIONAL PLC	610,843	\$36,115	0.00%	N/A	01/29/21
DDD692341	MORGAN STANLEY & CO INTERNATIONAL PLC	241,766	\$332	0.00%	N/A	09/04/19
DDD692352	MORGAN STANLEY & CO INTERNATIONAL PLC	262,290	-\$30,343	0.00%	N/A	03/17/21
DDD692355	MORGAN STANLEY & CO INTERNATIONAL PLC	-260,590	\$28,496	0.00%	N/A	02/04/21

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DDD692358	MORGAN STANLEY & CO INTERNATIONAL PLC	214,904	\$15,159	0.00%	N/A	03/23/21
DDD692422	MORGAN STANLEY & CO INTERNATIONAL PLC	-28,596	-\$1,091	0.00%	N/A	03/29/21
DDD947568	MSCI EMGMKT JUN19	171	\$203,312	0.02%	N/A	06/21/19
DDD960396	MSCI SING IX ETS APR19	46	\$9,362	0.00%	N/A	04/29/19
DDD960258	MSCI TAIWAN INDEX APR19	-8	-\$4,523	0.00%	N/A	04/29/19
N59465109	MYLAN NV	14,191	\$402,172	0.03%	N/A	N/A
62957HAB1	NABORS INDUSTRIES INC	135,000	\$96,622	0.01%	.75%	01/15/24
DDD948088	NASDAQ 100 E-MINI JUN19	-1	-\$3,309	0.00%	N/A	06/21/19
632307104	NATERA INC	56,673	\$1,168,597	0.10%	N/A	N/A
BYP78D2	NATIONAL HIGHWAYS AUTHORITY OF INDIA	50,000,000	\$704,311	0.06%	7.30%	05/18/22
63938C108	NAVIENT CORP	4,144	\$47,946	0.00%	N/A	N/A
63938CAJ7	NAVIENT CORP	1,925,000	\$1,848,000	0.15%	6.75%	06/15/26
63938PBD0	NAVISTAR FINANCIAL DEALER NOTE MASTER OWNER TRUST II	60,000	\$60,111	0.00%	3.12%	09/25/23
63934EAS7	NAVISTAR INTERNATIONAL CORP	483,000	\$484,207	0.04%	4.75%	04/15/19
570254AA0	NEIMAN MARCUS GROUP LTD LLC	2,317,000	\$1,239,595	0.10%	8.00%	10/15/21
64110D104	NETAPP INC	115	\$7,974	0.00%	N/A	N/A
64110L106	NETFLIX INC	2,659	\$948,093	0.08%	N/A	N/A
64125C109	NEUROCRINE BIOSCIENCES INC	12,274	\$1,081,339	0.09%	N/A	N/A
64125C109	NEUROCRINE BIOSCIENCES INC	-12,040	-\$1,060,724	-0.09%	N/A	N/A
64125CAD1	NEUROCRINE BIOSCIENCES INC	1,112,000	\$1,505,496	0.12%	2.25%	05/15/24
G64849CJ2	NEWGATE FUNDING PLC	65,447	\$70,930	0.01%	.29%	12/15/50
DDD960254	NEWPARK RESOURCES INC	165	\$6,600	0.00%	N/A	06/21/19
64952WCZ4	NEW YORK LIFE GLOBAL FUNDING	380,000	\$381,007	0.03%	3.05%	08/06/21
64952WDF7	NEW YORK LIFE GLOBAL FUNDING	230,000	\$231,416	0.02%	2.95%	01/28/21
B63QM77	NEXON CO LTD	29,060	\$454,660	0.04%	N/A	N/A
65336K103	NEXSTAR MEDIA GROUP INC	526	\$57,002	0.00%	N/A	N/A
DDD970976	NEXSTAR MEDIA GROUP INC	-5	-\$262	0.00%	N/A	04/18/19
65341KAS5	NEXTGEAR FLOORPLAN MASTER OWNER TRUST	240,000	\$241,159	0.02%	3.33%	04/18/22
65341KAW6	NEXTGEAR FLOORPLAN MASTER OWNER TRUST	220,000	\$220,742	0.02%	3.16%	10/17/22
65341KAZ9	NEXTGEAR FLOORPLAN MASTER OWNER TRUST	200,000	\$200,463	0.02%	3.12%	02/15/23
BGT0PW9	NIGERIA GOVERNMENT INTERNATIONAL BOND	363,000	\$388,032	0.03%	7.63%	11/21/25
DDD962836	NII HOLDINGS INC	73	\$292	0.00%	N/A	06/21/19
DDD969412	NII HOLDINGS INC	50	\$150	0.00%	N/A	06/21/19
DDD963541	NIKKEI 225 (SGX) JUN19	-4	\$4,056	0.00%	N/A	06/13/19
65479BAC4	NISSAN AUTO LEASE TRUST 2017-B	106,596	\$106,626	0.01%	2.69%	12/16/19
65478HAC2	NISSAN AUTO RECEIVABLES 2017-C OWNER TRUST	166,270	\$166,218	0.01%	2.55%	10/15/20

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65478DAD9	NISSAN AUTO RECEIVABLES 2018-A OWNER TRUST	250,000	\$250,256	0.02%	2.65%	05/16/22
65478NAC9	NISSAN AUTO RECEIVABLES 2018-C OWNER TRUST	335,000	\$335,159	0.03%	2.65%	10/15/21
65478WAD7	NISSAN AUTO RECEIVABLES OWNER TRUST	38,169	\$37,941	0.00%	1.18%	01/15/21
654740BJ7	NISSAN MOTOR ACCEPTANCE CORP	375,000	\$377,194	0.03%	3.65%	09/21/21
655844108	NORFOLK SOUTHERN CORP	25,209	\$4,711,310	0.39%	N/A	N/A
666807102	NORTHROP GRUMMAN CORP	-5,359	-\$1,444,786	-0.12%	N/A	N/A
670100205	NOVO NORDISK A/S	16,924	\$885,294	0.07%	N/A	N/A
629377508	NRG ENERGY INC	-9,107	-\$386,865	-0.03%	N/A	N/A
629377CF7	NRG ENERGY INC	954,000	\$1,087,300	0.09%	2.75%	06/01/48
67020Y100	NUANCE COMMUNICATIONS INC	-9,056	-\$153,318	-0.01%	N/A	N/A
67020YAK6	NUANCE COMMUNICATIONS INC	1,217,000	\$1,141,371	0.09%	1.00%	12/15/35
67059N108	NUTANIX INC	-10,877	-\$410,497	-0.03%	N/A	N/A
67059NAB4	NUTANIX INC	918,000	\$978,817	0.08%	N/A	01/15/23
62944T105	NVR INC	637	\$1,762,579	0.15%	N/A	N/A
DDD966180	NZD/USD	-33	\$9,306	0.00%	N/A	06/17/19
67134WAA5	OAK HILL ADVISORS RESIDENTIAL LOAN TRUST 2017-NPL2	99,718	\$98,704	0.01%	3.00%	07/25/57
67576A100	OCULAR THERAPEUTIX INC	7,783	\$30,898	0.00%	N/A	N/A
679295105	OKTA INC	-17,170	-\$1,420,474	-0.12%	N/A	N/A
679295AB1	OKTA INC	937,000	\$1,696,438	0.14%	.25%	02/15/23
682143102	OMEROS CORP	-6,013	-\$104,445	-0.01%	N/A	N/A
682143AF9	OMEROS CORP	200,000	\$216,930	0.02%	6.25%	11/15/23
681919106	OMNICOM GROUP INC	713	\$52,041	0.00%	N/A	N/A
DDD952871	OMNICOM GROUP INC	-4	-\$60	0.00%	N/A	04/18/19
DDD964752	OMNICOM GROUP INC	-2	-\$24	0.00%	N/A	04/18/19
68347TAF2	ONE CALL CORP	6,616,000	\$6,400,980	0.53%	7.50%	07/01/24
68347TAH8	ONE CALL CORP	6,379,000	\$5,382,281	0.44%	10.00%	10/01/24
68267JAD5	ONEMAIN FINANCIAL ISSUANCE TRUST	285,000	\$286,410	0.02%	5.64%	07/18/25
68268EAA1	ONEMAIN FINANCIAL ISSUANCE TRUST	9,506	\$9,519	0.00%	3.19%	03/18/26
68268FAC4	ONEMAIN FINANCIAL ISSUANCE TRUST	335,000	\$337,791	0.03%	5.94%	03/20/28
68268LAB3	ONEMAIN FINANCIAL ISSUANCE TRUST	155,000	\$157,154	0.01%	4.16%	11/20/28
68375N103	OPKO HEALTH INC	-137,585	-\$359,096	-0.03%	N/A	N/A
68375NAD5	OPKO HEALTH INC	784,000	\$741,624	0.06%	4.50%	02/15/25
68389X105	ORACLE CORP	1,075	\$57,738	0.00%	N/A	N/A
DDD964757	ORACLE CORP	-10	-\$270	0.00%	N/A	04/18/19
68555P100	ORBCOMM INC	32,980	\$223,604	0.02%	N/A	N/A
688239201	OSHKOSH CORP	6,744	\$506,676	0.04%	N/A	N/A
671044105	OSI SYSTEMS INC	-4,668	-\$408,916	-0.03%	N/A	N/A
671044AD7	OSI SYSTEMS INC	851,000	\$864,828	0.07%	1.25%	09/01/22

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69145AAB4	OXFORD FINANCE FUNDING 2019-1 LLC	50,000	\$50,623	0.00%	4.46%	02/15/27
693718108	PACCAR INC	822	\$56,011	0.00%	N/A	N/A
DDD964763	PACCAR INC	-2	-\$125	0.00%	N/A	05/17/19
DDD970980	PACCAR INC	-2	-\$120	0.00%	N/A	04/18/19
B4N8MH9	PACIFIC BIOSCIENCES OF CALIFORNIA INC	168,575	\$1,218,797	0.10%	N/A	N/A
694308GJ0	PACIFIC GAS & ELECTRIC CO	170,000	\$165,750	0.01%	5.80%	03/01/37
694308GS0	PACIFIC GAS & ELECTRIC CO	597,000	\$570,135	0.05%	5.40%	01/15/40
694308HH3	PACIFIC GAS & ELECTRIC CO	3,640,000	\$3,203,200	0.26%	4.75%	02/15/44
695127100	PACIRA BIOSCIENCES INC	-5,166	-\$196,617	-0.02%	N/A	N/A
695127AD2	PACIRA BIOSCIENCES INC	687,000	\$678,066	0.06%	2.38%	04/01/22
697435105	PALO ALTO NETWORKS INC	-668	-\$162,243	-0.01%	N/A	N/A
697435AC9	PALO ALTO NETWORKS INC	712,000	\$791,914	0.07%	.75%	07/01/23
B0KJTG5	PANALPINA WELTTRANSPORT HOLDING AG	-8,679	-\$1,445,119	-0.12%	N/A	N/A
B95ZS31	PARAGUAY GOVERNMENT INTERNATIONAL BOND	945,000	\$977,304	0.08%	4.63%	01/25/23
69889MAA0	PAR PETROLEUM LLC / PAR PETROLEUM FINANCE CORP	430,000	\$401,405	0.03%	7.75%	12/15/25
69888XAA7	PAR PHARMACEUTICAL INC	751,000	\$763,203	0.06%	7.50%	04/01/27
B119QG0	PARTNERS GROUP HOLDING AG	-218	-\$158,505	-0.01%	N/A	N/A
703343103	PATRICK INDUSTRIES INC	-4,215	-\$191,023	-0.02%	N/A	N/A
703343AB9	PATRICK INDUSTRIES INC	909,000	\$815,827	0.07%	1.00%	02/01/23
704326107	PAYCHEX INC	721	\$57,824	0.00%	N/A	N/A
DDD970964	PAYCHEX INC	-2	-\$60	0.00%	N/A	04/18/19
70450Y103	PAYPAL HOLDINGS INC	59,140	\$6,141,097	0.51%	N/A	N/A
69329Y104	PDL BIOPHARMA INC	-163,049	-\$606,542	-0.05%	N/A	N/A
69329YAG9	PDL BIOPHARMA INC	847,000	\$970,873	0.08%	2.75%	12/01/21
709599BD5	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP	285,000	\$289,008	0.02%	3.65%	07/29/21
71375U101	PERFICIENT INC	-13,015	-\$356,480	-0.03%	N/A	N/A
71375UAA9	PERFICIENT INC	815,000	\$796,103	0.07%	2.38%	09/15/23
71647NAA7	PETROBRAS GLOBAL FINANCE BV	90,000	\$80,775	0.01%	5.63%	05/20/43
71647NAM1	PETROBRAS GLOBAL FINANCE BV	284,000	\$306,010	0.03%	6.25%	03/17/24
71647NAQ2	PETROBRAS GLOBAL FINANCE BV	509,000	\$603,165	0.05%	8.75%	05/23/26
BFY3Z60	PETROBRAS GLOBAL FINANCE BV	270,000	\$268,110	0.02%	5.75%	02/01/29
BJMTK96	PETROBRAS GLOBAL FINANCE BV	545,000	\$540,313	0.04%	6.90%	03/19/49
BZ12TZ7	PETROLEOS DE VENEZUELA SA	506,036	\$92,604	0.01%	6.00%	10/28/22
B4P6J03	PETROLEOS MEXICANOS	499,000	\$508,481	0.04%	5.50%	01/21/21
B7WC8Q4	PETROLEOS MEXICANOS	712,000	\$719,839	0.06%	4.88%	01/24/22
BD3NBD6	PETROLEOS MEXICANOS	1,268,000	\$1,252,162	0.10%	4.63%	09/21/23
BD5JSL9	PETROLEOS MEXICANOS	535,000	\$512,316	0.04%	3.50%	01/30/23
BJ62K68	PETS AT HOME GROUP PLC	166,908	\$344,781	0.03%	N/A	N/A

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717081103	PFIZER INC	-14,399	-\$611,525	-0.05%	N/A	N/A
717081103	PFIZER INC	14,577	\$619,085	0.05%	N/A	N/A
717081EM1	PFIZER INC	755,000	\$765,602	0.06%	3.00%	09/15/21
69331C108	PG&E CORP	24,749	\$440,532	0.04%	N/A	N/A
718172109	PHILIP MORRIS INTERNATIONAL INC	634	\$56,039	0.00%	N/A	N/A
DDD964739	PHILIP MORRIS INTERNATIONAL INC	-3	-\$336	0.00%	N/A	04/18/19
DDD970971	PHILIP MORRIS INTERNATIONAL INC	-1	-\$61	0.00%	N/A	05/17/19
DDD970977	PHILIP MORRIS INTERNATIONAL INC	-1	-\$123	0.00%	N/A	05/17/19
72651A207	PLAINS GP HOLDINGS LP	2,226	\$55,471	0.00%	N/A	N/A
DDD964758	PLAINS GP HOLDINGS LP	-11	-\$495	0.00%	N/A	05/17/19
72703PAA1	PLANET FITNESS MASTER ISSUER LLC	169,150	\$172,278	0.01%	4.26%	09/05/48
DDD876458	PLANTRONICS TLB 07/02/25 TERM LOAN	74,073	\$72,869	0.01%	4.99%	07/02/25
727610AN7	PLASTIPAK HLDGS INC	1,011,000	\$950,340	0.08%	6.25%	10/15/25
72941B106	PLURALSIGHT INC	-16,228	-\$515,076	-0.04%	N/A	N/A
72941BAA4	PLURALSIGHT INC	944,000	\$1,012,192	0.08%	.38%	03/01/24
693475105	PNC FINANCIAL SERVICES GROUP INC	18,532	\$2,273,135	0.19%	N/A	N/A
73278L105	POOL CORP	9,529	\$1,571,999	0.13%	N/A	N/A
DDD666418	POST HOLDINGS INC	113,257	\$112,549	0.01%	4.49%	05/24/24
73752W502	POSTMEDIA NETWORK CANADA CORP	666,338	\$673,144	0.06%	N/A	N/A
73753MAB3	POSTMEDIA NETWORK INC	5,264,856	\$5,686,044	0.47%	N/A	07/15/23
69351T106	PPL CORP	1,741	\$55,259	0.00%	N/A	N/A
DDD957019	PPL CORP	-11	-\$374	0.00%	N/A	04/18/19
DDD970979	PPL CORP	-5	-\$125	0.00%	N/A	07/19/19
69354N106	PRA GROUP INC	-12,949	-\$347,162	-0.03%	N/A	N/A
69354NAB2	PRA GROUP INC	990,000	\$889,182	0.07%	3.50%	06/01/23
73640QAB1	PRA GROUP INC	429,000	\$415,159	0.03%	3.00%	08/01/20
69354M108	PRA HEALTH SCIENCES INC	3,774	\$416,234	0.03%	N/A	N/A
DDD680921	PRESIDIO LLC	0	\$0	0.00%	5.55%	02/02/24
DDD382520	PRIME BROKER CASH - JPMORGAN - EUR	0	-\$0	0.00%	.00%	02/20/49
DDD382519	PRIME BROKER CASH - JPMORGAN - USD	5,035,917	\$5,035,917	0.42%	.00%	02/20/49
74333BAJ7	PROGRESS RESIDENTIAL 2019-SFR1 TRUST	115,000	\$116,689	0.01%	4.47%	08/17/35
BQRX1W2	PROQR THERAPEUTICS NV	53,185	\$737,675	0.06%	N/A	N/A
74346Y103	PROS HOLDINGS INC	-11,695	-\$493,996	-0.04%	N/A	N/A
74346YAD5	PROS HOLDINGS INC	864,000	\$923,404	0.08%	2.00%	06/01/47
BF37682	PROVINCE OF BUENOS AIRES	18,295,000	\$388,132	0.03%	36.25%	05/31/22
BZ14MN2	PROVINCE OF BUENOS AIRES	185,000	\$151,237	0.01%	6.50%	02/15/23
BFNBPB0	PROVINCIA DE BUENOS AIRES/ ARGENTINA	3,670,000	\$77,021	0.01%	53.85%	04/12/25
69358NAA0	PRPM 2017-2 LLC	164,979	\$165,156	0.01%	3.47%	09/25/22

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69358NAB8	PRPM 2017-2 LLC	100,000	\$99,987	0.01%	5.00%	09/25/22
69358JAA9	PRPM 2017-3 LLC	81,339	\$81,304	0.01%	3.47%	11/25/22
744320102	PRUDENTIAL FINANCIAL INC	596	\$54,760	0.00%	N/A	N/A
DDD970978	PRUDENTIAL FINANCIAL INC	-2	-\$6	0.00%	N/A	04/18/19
74514LB89	PUERTO RICO CMWLTH	1,000,000	\$525,000	0.04%	5.00%	07/01/41
74514LE86	PUERTO RICO COMWLTH	3,885,000	\$2,025,056	0.17%	8.00%	07/01/35
74514LB71	PUERTO RICO COMWLTH GO	1,115,000	\$590,950	0.05%	5.50%	07/01/39
74514LYW1	PUERTO RICO COMWLTH GO	410,000	\$234,725	0.02%	5.75%	07/01/41
74526QVX7	PUERTO RICO ELEC PWR AUTH PWR REV	1,320,000	\$937,200	0.08%	5.25%	07/01/40
74624M102	PURE STORAGE INC	17,605	\$383,612	0.03%	N/A	N/A
74727PBA8	QATAR GOVERNMENT INTERNATIONAL BOND	420,000	\$433,516	0.04%	4.00%	03/14/29
BH3JGL5	QATAR GOVERNMENT INTERNATIONAL BOND	530,000	\$558,636	0.05%	4.82%	03/14/49
747525103	QUALCOMM INC	1,708	\$97,407	0.01%	N/A	N/A
74840LAB8	QUICKEN LOANS INC	476,000	\$447,440	0.04%	5.25%	01/15/28
45332JAA0	RACKSPACE HOSTING INC	2,762,000	\$2,467,515	0.20%	8.63%	11/15/24
75114GAC3	RALI TRUST	72,105	\$68,061	0.01%	2.68%	04/25/46
753422104	RAPID7 INC	-15,234	-\$770,992	-0.06%	N/A	N/A
753422AA2	RAPID7 INC	793,000	\$1,083,491	0.09%	1.25%	08/01/23
75737F108	REDFIN CORP	-9,480	-\$192,159	-0.02%	N/A	N/A
75737FAA6	REDFIN CORP	830,000	\$798,536	0.07%	1.75%	07/15/23
756577102	RED HAT INC	42,800	\$7,819,560	0.65%	N/A	N/A
758075402	REDWOOD TRUST INC	-19,228	-\$310,532	-0.03%	N/A	N/A
758075AC9	REDWOOD TRUST INC	714,000	\$686,275	0.06%	4.75%	08/15/23
DDD876459	REECE TLB 06/02/25 TERM LOAN	211,200	\$209,616	0.02%	4.81%	07/02/25
759916109	REPLIGEN CORP	5,919	\$349,694	0.03%	N/A	N/A
040114HP8	REPUBLIC OF ARGENTINA	719,000	\$590,658	0.05%	4.63%	01/11/23
B0R1748	REPUBLIC OF ARGENTINA	1,325,000	\$843,683	0.07%	3.38%	12/31/38
B3YJYS9	REPUBLIC OF ARGENTINA	319,071	\$201,472	0.02%	3.38%	12/31/38
BDVK8Y9	REPUBLIC OF ARGENTINA	2,711,000	\$2,343,659	0.19%	5.63%	01/26/22
BZBFK86	REPUBLIC OF ARGENTINA	1,171,000	\$1,119,553	0.09%	3.88%	01/15/22
BD24Q35	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	974,000	\$992,905	0.08%	6.30%	06/22/48
760759100	REPUBLIC SERVICES INC	42,364	\$3,405,218	0.28%	N/A	N/A
45660NSX4	RESIDENTIAL ASSET SECURITIZATION TRUST 2003-A9	121,511	\$118,769	0.01%	4.00%	08/25/33
76133L103	RESTORBIO INC	52,903	\$360,798	0.03%	N/A	N/A
761299106	RETROPHIN INC	16,482	\$372,987	0.03%	N/A	N/A
761299106	RETROPHIN INC	-13,372	-\$302,608	-0.02%	N/A	N/A
761299AB2	RETROPHIN INC	793,000	\$741,260	0.06%	2.50%	09/15/25
749574AE9	RFMSI SERIES 2006-SA2 TRUST	119,255	\$111,723	0.01%	5.07%	08/25/36



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76111XTB9	RFMSI TRUST	114,111	\$88,693	0.01%	4.99%	03/25/35
74967X103	RH	-1,073	-\$110,465	-0.01%	N/A	N/A
74967XAB9	RH	331,000	\$283,194	0.02%	N/A	06/15/23
76680R206	RINGCENTRAL INC	5,115	\$551,397	0.05%	N/A	N/A
767204100	RIO TINTO PLC	30,446	\$1,791,747	0.15%	N/A	N/A
B11W7V1	RMAC SECURITIES PLC	42,927	\$45,904	0.00%	N/A	06/12/44
74968CAA6	RMAT 2018-NPL1 LP	110,423	\$110,927	0.01%	4.09%	05/25/48
770323103	ROBERT HALF INTERNATIONAL INC	124	\$8,079	0.00%	N/A	N/A
773903109	ROCKWELL AUTOMATION INC	-1,985	-\$348,288	-0.03%	N/A	N/A
773903109	ROCKWELL AUTOMATION INC	312	\$54,743	0.00%	N/A	N/A
DDD964736	ROCKWELL AUTOMATION INC	-1	-\$15	0.00%	N/A	04/18/19
DDD970985	ROCKWELL AUTOMATION INC	-1	-\$220	0.00%	N/A	07/19/19
BZBWT80	ROLLS-ROYCE PLC	400,000	\$396,561	0.03%	2.38%	10/14/20
779376AD4	ROVI CORP	55,000	\$53,490	0.00%	.50%	03/01/20
780287AA6	ROYAL GOLD INC	330,000	\$331,068	0.03%	2.88%	06/15/19
257867AC5	RR DONNELLEY & SONS CO	141,000	\$147,873	0.01%	8.88%	04/15/21
257867AG6	RR DONNELLEY & SONS CO	201,000	\$195,004	0.02%	6.63%	04/15/29
257867AZ4	RR DONNELLEY & SONS CO	1,338,000	\$1,368,105	0.11%	7.00%	02/15/22
257867BA8	RR DONNELLEY & SONS CO	3,508,000	\$3,604,470	0.30%	6.50%	11/15/23
257867BB6	RR DONNELLEY & SONS CO	2,744,000	\$2,792,020	0.23%	6.00%	04/01/24
BKKMKR2	RSA INSURANCE GROUP PLC	44,331	\$293,199	0.02%	N/A	N/A
78116T103	RUBIUS THERAPEUTICS INC	13,468	\$243,770	0.02%	N/A	N/A
BYWR3W9	RUSSIAN FEDERAL BOND - OFZ	139,056,000	\$1,925,178	0.16%	7.25%	05/10/34
B5N4JH3	RUSSIAN FOREIGN BOND - EUROBOND	400,000	\$412,135	0.03%	4.50%	04/04/22
BD57MZ5	RUSSIAN FOREIGN BOND - EUROBOND	2,800,000	\$2,816,660	0.23%	5.25%	06/23/47
BJVH4Y4	RUSSIAN FOREIGN BOND - EUROBOND	800,000	\$812,318	0.07%	5.10%	03/28/35
DDD692438	RUSSIAN FOREIGN BOND - EUROBOND	-4,750,000	-\$79,875	-0.01%	1.00%	06/20/24
X74351BC4	RUSSIAN FOREIGN BOND - EUROBOND	400,000	\$407,500	0.03%	5.00%	04/29/20
749772AB5	RWT HOLDINGS INC	876,000	\$883,692	0.07%	5.63%	11/15/19
78667J108	SAGE THERAPEUTICS INC	20,980	\$3,336,869	0.28%	N/A	N/A
DDD940233	SAIC MOTOR CORP LTD	109,675	\$108,252	0.01%	4.24%	10/31/25
79466L302	SALESFORCE.COM INC	10,007	\$1,584,808	0.13%	N/A	N/A
B927YJ8	SAMARCO MINERACAO SA	200,000	\$129,000	0.01%	4.13%	11/01/22
80285FAG9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2018-2	275,000	\$279,093	0.02%	3.88%	02/15/24
80285GAG7	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2018-3	210,000	\$213,397	0.02%	4.07%	08/15/24
80286AAC8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2018-5	275,000	\$275,023	0.02%	2.71%	07/15/21
80286AAF1	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2018-5	150,000	\$152,337	0.01%	3.81%	12/16/24
803607100	SAREPTA THERAPEUTICS INC	25,818	\$3,077,247	0.25%	N/A	N/A

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DDD954471	SAUDI GOVERNMENT INTERNATIONAL BOND	903,000	\$965,185	0.08%	5.25%	01/16/50
M6320UAB5	SAUDI GOVERNMENT INTERNATIONAL BOND	800,000	\$787,417	0.07%	2.38%	10/26/21
B135BJ4	SAVILLS PLC	30,672	\$361,338	0.03%	N/A	N/A
78411KAD6	SCF EQUIPMENT LEASING 2018-1 LLC	255,000	\$263,562	0.02%	4.21%	04/20/27
80689H102	SCHNEIDER NATIONAL INC	-14,893	-\$313,497	-0.03%	N/A	N/A
BDDXM22	SCORPIO BULKERS INC	-2,536	-\$9,738	0.00%	N/A	N/A
81170YAB5	SEACOR HOLDINGS INC	544,000	\$533,095	0.04%	3.00%	11/15/28
811904101	SEACOR HOLDINGS INC	-321	-\$13,571	0.00%	N/A	N/A
BFMF9Z5	SEA LTD	793,000	\$1,100,801	0.09%	2.25%	07/01/23
BYWD7L4	SEA LTD	-34,553	-\$812,686	-0.07%	N/A	N/A
81762P102	SERVICENOW INC	6,426	\$1,583,944	0.13%	N/A	N/A
BG6DZJ8	SHANGHAI JUNSHI BIOSCIENCES CO LTD	51,361	\$195,631	0.02%	N/A	N/A
82321UAA1	SHENTON AIRCRAFT INVESTMENT I LTD	106,177	\$107,262	0.01%	4.75%	10/15/42
824348106	SHERWIN-WILLIAMS CO	20,203	\$8,701,634	0.72%	N/A	N/A
BG05JW1	SHIMAO PROPERTY HOLDINGS LTD	200,000	\$196,262	0.02%	5.20%	01/30/25
B019MJ8	SHIP FINANCE INTERNATIONAL LTD	3,267	\$40,314	0.00%	N/A	N/A
B019MJ8	SHIP FINANCE INTERNATIONAL LTD	-22,440	-\$276,909	-0.02%	N/A	N/A
BYYHMG4	SHIP FINANCE INTERNATIONAL LTD	1,009,000	\$1,006,646	0.08%	5.75%	10/15/21
82489T104	SHOCKWAVE MEDICAL INC	3,888	\$130,131	0.01%	N/A	N/A
826919102	SILICON LABORATORIES INC	-3,785	-\$306,055	-0.03%	N/A	N/A
826919AB8	SILICON LABORATORIES INC	681,000	\$741,666	0.06%	1.38%	03/01/22
829226109	SINCLAIR BROADCAST GROUP INC	1,456	\$56,026	0.00%	N/A	N/A
DDD970975	SINCLAIR BROADCAST GROUP INC	-7	-\$210	0.00%	N/A	04/18/19
DDD970983	SINCLAIR BROADCAST GROUP INC	-7	-\$805	0.00%	N/A	06/21/19
82968B103	SIRIUS XM HOLDINGS INC	8,942	\$50,701	0.00%	N/A	N/A
784309AA4	S-JETS 2017-1 LTD	254,916	\$256,103	0.02%	3.97%	08/15/42
B1Q3J35	SKF AB	-23,597	-\$391,874	-0.03%	N/A	N/A
78443CAN4	SLM PRIVATE CREDIT STUDENT LOAN TRUST	300,000	\$302,308	0.02%	5.08%	03/15/33
78443CAP9	SLM PRIVATE CREDIT STUDENT LOAN TRUST	50,000	\$50,319	0.00%	5.08%	03/15/33
83189DAC4	SMB PRIVATE EDUCATION LOAN TRUST 2017-B	100,000	\$100,115	0.01%	3.23%	10/15/35
78454LAM2	SM ENERGY CO	30,000	\$28,159	0.00%	1.50%	07/01/21
B1WY233	SMITHS GROUP PLC	17,888	\$334,331	0.03%	N/A	N/A
78471WAB1	SOFI CONSUMER LOAN PROGRAM 2018-2 TRUST	155,000	\$155,527	0.01%	3.35%	04/26/27
78469PAC8	SOFI PROFESSIONAL LOAN PROGRAM LLC	91,679	\$90,310	0.01%	3.57%	01/26/38
6148788	SOUTH AFRICA REPUBLIC OF	38,895,296	\$2,975,761	0.25%	10.50%	12/21/26
836205AN4	SOUTH AFRICA REPUBLIC OF	746,000	\$759,137	0.06%	5.50%	03/09/20

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B8S1C48	SOUTH AFRICA REPUBLIC OF	38,451,658	\$2,406,967	0.20%	8.75%	02/28/48
BPXR8C0	SOUTH AFRICA REPUBLIC OF	24,725,000	\$1,552,478	0.13%	8.75%	01/31/44
DDD663327	SOUTH AFRICA REPUBLIC OF	1,495,000	\$21,093	0.00%	1.00%	06/20/22
DDD683475	SOUTH AFRICA REPUBLIC OF	-874,000	-\$18,434	0.00%	1.00%	12/20/22
DDD692399	SOUTH AFRICA REPUBLIC OF	4,478,000	\$208,397	0.02%	1.00%	06/20/24
844741108	SOUTHWEST AIRLINES CO	1,103	\$57,256	0.00%	N/A	N/A
DDD964771	SOUTHWEST AIRLINES CO	-6	-\$30	0.00%	N/A	04/18/19
DDD970968	SOUTHWEST AIRLINES CO	-3	-\$108	0.00%	N/A	04/18/19
DDD948190	S&P 500 E-MINI FUTURE	-902	-\$1,939,757	-0.16%	N/A	06/21/19
DDD934989	S&P 500 INDEX	-4	-\$7,760	0.00%	N/A	06/21/19
DDD954408	S&P 500 INDEX	14	\$10,178	0.00%	N/A	06/21/19
DDD966579	S&P 500 INDEX	-11	-\$770	0.00%	N/A	04/18/19
DDD966580	S&P 500 INDEX	444	\$111,000	0.01%	N/A	04/18/19
DDD969409	S&P 500 INDEX	57	\$86,640	0.01%	N/A	05/17/19
DDD969411	S&P 500 INDEX	-57	-\$24,396	0.00%	N/A	05/17/19
DDD971378	S&P 500 INDEX	-19	-\$11,780	0.00%	N/A	05/17/19
DDD971379	S&P 500 INDEX	19	\$49,115	0.00%	N/A	05/17/19
DDD971684	S&P 500 INDEX	4	\$7,000	0.00%	N/A	05/17/19
84652J103	SPARK THERAPEUTICS INC	13,547	\$1,542,732	0.13%	N/A	N/A
78462F103	SPDR S&P 500 ETF TRUST	-252,261	-\$71,258,687	-5.89%	N/A	N/A
78462F103	SPDR S&P 500 ETF TRUST	0	\$0	0.00%	N/A	N/A
DDD956367	SPDR S&P 500 ETF TRUST	-38	-\$304	0.00%	N/A	04/18/19
DDD956372	SPDR S&P 500 ETF TRUST	38	\$1,102	0.00%	N/A	04/18/19
DDD957020	SPDR S&P 500 ETF TRUST	172	\$3,956	0.00%	N/A	04/18/19
DDD960698	SPDR S&P 500 ETF TRUST	31	\$6,076	0.00%	N/A	05/17/19
DDD960699	SPDR S&P 500 ETF TRUST	-31	-\$1,085	0.00%	N/A	05/17/19
78467Y107	SPDR S&P MIDCAP 400 ETF TRUST	-4,579	-\$1,581,586	-0.13%	N/A	N/A
DDD960012	SPI 200 FUTURES JUN19	12	-\$1,725	0.00%	N/A	06/20/19
848637104	SPLUNK INC	4,571	\$569,546	0.05%	N/A	N/A
B1QH8P2	SPORTS DIRECT INTERNATIONAL PLC	180,900	\$688,465	0.06%	N/A	N/A
BFZ1K46	SPOTIFY TECHNOLOGY SA	6,048	\$839,462	0.07%	N/A	N/A
849431101	SPRING BANK PHARMACEUTICALS INC	14,886	\$156,154	0.01%	N/A	N/A
85207U105	SPRINT CORP	-186,594	-\$1,054,256	-0.09%	N/A	N/A
85208HAB9	SPRITE 2017-1 LTD	227,358	\$232,933	0.02%	5.75%	12/15/37
78466CAC0	SS&C TECHNOLOGIES INC	320,000	\$323,800	0.03%	5.50%	09/30/27
784730103	SSR MINING INC	-12,805	-\$162,111	-0.01%	N/A	N/A
784730AA1	SSR MINING INC	462,000	\$459,978	0.04%	2.50%	04/01/39
DDD971683	SSR MINING INC	76	\$570	0.00%	N/A	04/18/19
85236KAA0	STACK INFRASTRUCTURE ISSUER LLC SERIES 2019-1	124,895	\$127,954	0.01%	4.54%	02/25/44
BGM99C1	STANDARD CHARTERED PLC	200,000	\$199,160	0.02%	3.91%	01/20/23

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BGM99D2	STANDARD CHARTERED PLC	200,000	\$203,506	0.02%	4.25%	01/20/23
85501WAA2	STANWICH MORTGAGE LOAN TRUST SERIES 2018-NPB1	206,055	\$206,939	0.02%	4.02%	05/16/23
855244109	STARBUCKS CORP	806	\$59,918	0.00%	N/A	N/A
DDD964732	STARBUCKS CORP	-2	-\$166	0.00%	N/A	04/18/19
DDD970982	STARBUCKS CORP	-2	-\$396	0.00%	N/A	05/17/19
DDD970988	STARBUCKS CORP	-2	-\$288	0.00%	N/A	06/21/19
BD6NYK1	STAR BULK CARRIERS CORP	182,897	\$1,203,462	0.10%	N/A	N/A
26483EAJ9	STAR MERGER SUB INC	562,000	\$575,698	0.05%	6.88%	08/15/26
85571XAS6	STARWOOD RETAIL PROPERTY TRUST 2014-STAR	200,000	\$154,822	0.01%	6.63%	11/15/27
857691AF6	STATION CASINOS LLC	964,000	\$951,950	0.08%	5.00%	10/01/25
BGKG6M3	STONECO LTD	14,175	\$582,734	0.05%	N/A	N/A
DDD948189	STOXX 600 BANKS INDEX FUTURE	-123	\$14,316	0.00%	N/A	06/21/19
DDD948189	STOXX 600 BANKS INDEX FUTURE	945	-\$62,042	-0.01%	N/A	06/21/19
DDD971568	STOXX 600 FOOD JUN19	-7	-\$3,473	0.00%	N/A	06/21/19
DDD966981	STOXX EUROPE 600 JUN19	-6	-\$1,151	0.00%	N/A	06/21/19
B3S3S52	STROEER SE & CO KGAA	9,729	\$569,687	0.05%	N/A	N/A
863579AX6	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	11,735	\$11,924	0.00%	4.46%	09/25/34
863579TM0	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	282,001	\$224,194	0.02%	2.80%	07/25/35
86359B3L3	STRUCTURED ASSET SECURITIES CORP TRUST	11,544	\$11,646	0.00%	5.50%	02/25/35
BZ6T4T2	SUMITOMO MITSUI FINANCIAL GROUP INC	115,000	\$115,987	0.01%	3.77%	01/11/22
DDD944947	SUMMIT MATERIALS LLC	189,521	\$186,086	0.02%	4.49%	11/21/24
86723CAF5	SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PART	405,000	\$411,075	0.03%	7.50%	06/15/25
867ESCAE5	SUNEDISON INC	35,000	\$809	0.00%	N/A	01/15/20
869367102	SUTRO BIOPHARMA INC	4,458	\$50,776	0.00%	N/A	N/A
87157D109	SYNAPTICS INC	-4,366	-\$173,548	-0.01%	N/A	N/A
87157DAD1	SYNAPTICS INC	827,000	\$765,195	0.06%	.50%	06/15/22
87165BAP8	SYNCHRONY FINANCIAL	215,000	\$218,652	0.02%	5.15%	03/19/29
873379101	TABULA RASA HEALTHCARE INC	11,781	\$664,684	0.05%	N/A	N/A
873379101	TABULA RASA HEALTHCARE INC	-8,879	-\$500,953	-0.04%	N/A	N/A
873379AB7	TABULA RASA HEALTHCARE INC	815,000	\$870,769	0.07%	1.75%	02/15/26
6870445	TAKEDA PHARMACEUTICAL CO LTD	9,439	\$385,037	0.03%	N/A	N/A
DDD954491	TAKEDA PHARMACEUTICAL CO LTD	136	\$12,580	0.00%	N/A	04/18/19
87407PAE0	TAL ADVANTAGE V LLC	46,666	\$46,647	0.00%	3.55%	11/20/38
87422VAA6	TALEN ENERGY SUPPLY LLC	-631,000	-\$558,435	-0.05%	6.50%	06/01/25
876030107	TAPESTRY INC	27,405	\$890,388	0.07%	N/A	N/A
878155100	TEAM INC	-30,522	-\$534,135	-0.04%	N/A	N/A
878155AE0	TEAM INC	944,000	\$1,023,637	0.08%	5.00%	08/01/23

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DDD971550	TECHNOLOGY SELECT SECTOR SPDR FUND	484	\$3,630	0.00%	N/A	04/18/19
878742204	TECK RESOURCES LTD	242,062	\$5,610,997	0.46%	N/A	N/A
DDD666309	TECTUM HOLDINGS INC	214,730	\$207,081	0.02%	5.82%	04/22/24
BG070J1	TEEKAY CORP	554,000	\$412,438	0.03%	5.00%	01/15/23
Y8564W103	TEEKAY CORP	-18,848	-\$73,884	-0.01%	N/A	N/A
87918A105	TELADOC INC	5,453	\$303,186	0.03%	N/A	N/A
DDD944957	TELECOM ITALIA SPA/MILANO	1,078	\$11,004	0.00%	N/A	06/21/19
DDD953450	TELECOM ITALIA SPA/MILANO	5,832	\$270,841	0.02%	N/A	06/21/19
DDD968631	TELECOM ITALIA SPA/MILANO	-5,238	-\$49,943	0.00%	N/A	06/21/19
879369106	TELEFLEX INC	3,252	\$982,624	0.08%	N/A	N/A
DDD875165	TELENET TLB 08/17/26 TERM LOAN	0	\$0	0.00%	4.74%	08/15/26
G87572163	TENCENT HOLDINGS LTD	80,752	\$3,713,586	0.31%	N/A	N/A
831ESC413	TERRAVIA HOLDINGS INC ESCROW PERP SR SB NT 5%	1,117,000	\$0	0.00%	N/A	10/01/19
882508104	TEXAS INSTRUMENTS INC	203	\$21,532	0.00%	N/A	N/A
DDD960378	TEXAS INSTRUMENTS INC	-1	-\$7	0.00%	N/A	04/18/19
883556102	THERMO FISHER SCIENTIFIC INC	11,392	\$3,118,218	0.26%	N/A	N/A
885160101	THOR INDUSTRIES INC	31,741	\$1,979,686	0.16%	N/A	N/A
88606WAB8	THUNDERBOLT AIRCRAFT LEASE LTD	204,030	\$211,747	0.02%	5.75%	05/17/32
DDD941942	THYSSENKRUPP AG	1,090	\$1,222	0.00%	N/A	06/21/19
DDD946671	THYSSENKRUPP AG	745	\$2,507	0.00%	N/A	06/21/19
88688T100	TILRAY INC	536	\$35,118	0.00%	N/A	N/A
88688TAA8	TILRAY INC	1,094,000	\$918,946	0.08%	5.00%	10/01/23
DDD947056	TILRAY INC	-38	-\$45,448	0.00%	N/A	01/15/21
DDD949526	TILRAY INC	-14	-\$10,710	0.00%	N/A	01/17/20
872590104	T-MOBILE US INC	19,596	\$1,354,083	0.11%	N/A	N/A
89054XAA3	TOPAZ SOLAR FARMS LLC	581,060	\$602,507	0.05%	5.75%	09/30/39
DDD946627	TOPIX INDX FUTR JUN19	21	-\$6,363	0.00%	N/A	06/13/19
891906109	TOTAL SYSTEM SERVICES INC	22,213	\$2,110,457	0.17%	N/A	N/A
BD5ZX45	TOWD POINT MORTGAGE FUNDING	100,000	\$130,302	0.01%	2.32%	07/20/46
89238KAC6	TOYOTA AUTO RECEIVABLES 2017-D OWNER TRUST	159,429	\$159,404	0.01%	2.53%	08/17/20
89237WAD9	TOYOTA AUTO RECEIVABLES OWNER TRUST	19,269	\$19,195	0.00%	1.14%	08/17/20
89236TFQ3	TOYOTA MOTOR CREDIT CORP	325,000	\$327,904	0.03%	3.05%	01/08/21
892356106	TRACTOR SUPPLY CO	7,696	\$752,360	0.06%	N/A	N/A
893647BE6	TRANSDIGM INC	999,000	\$1,038,960	0.09%	6.25%	03/15/26
893647BF3	TRANSDIGM INC	571,000	\$585,988	0.05%	7.50%	03/15/27
BG205T3	TRANSDIGM UK HOLDINGS PLC	215,000	\$214,462	0.02%	6.88%	05/15/26
DDD964451	TRANSOCEAN LTD	66	\$330	0.00%	N/A	04/18/19
893870AX3	TRANSPORTADORA DE GAS DEL SUR SA	155,000	\$146,630	0.01%	6.75%	05/02/25

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89400J107	TRANSUNION	20,562	\$1,374,364	0.11%	N/A	N/A
89469AAC8	TREEHOUSE FOODS INC	-1,252,000	-\$1,303,645	-0.11%	6.00%	02/15/24
896047503	TRIBUNE MEDIA CO	294,392	\$13,583,246	1.12%	N/A	N/A
896239100	TRIMBLE INC	16,169	\$653,227	0.05%	N/A	N/A
896288107	TRINET GROUP INC	36,934	\$2,206,437	0.18%	N/A	N/A
896522109	TRINITY INDUSTRIES INC	83,952	\$1,824,276	0.15%	N/A	N/A
896818AH4	TRIUMPH GROUP INC	321,000	\$314,580	0.03%	4.88%	04/01/21
896818AL5	TRIUMPH GROUP INC	375,000	\$361,875	0.03%	5.25%	06/01/22
898202106	TRUPANION INC	41,710	\$1,365,585	0.11%	N/A	N/A
900123AX8	TURKEY GOVERNMENT INTERNATIONAL BOND	1,124,000	\$1,136,786	0.09%	7.00%	06/05/20
B7QJGS9	TURKEY GOVERNMENT INTERNATIONAL BOND	203,000	\$200,955	0.02%	5.63%	03/30/21
DDD638111	TURKEY GOVERNMENT INTERNATIONAL BOND	1,976,000	\$77,202	0.01%	1.00%	09/20/20
DDD678304	TURKEY GOVERNMENT INTERNATIONAL BOND	-826,000	-\$82,370	-0.01%	1.00%	12/20/22
DDD692398	TURKEY GOVERNMENT INTERNATIONAL BOND	3,197,000	\$451,262	0.04%	1.00%	06/20/24
DDD690660	TURKEY REPUBLIC OF	294,000	\$33,161	0.00%	1.00%	06/20/23
901109AD0	TUTOR PERINI CORP	65,000	\$62,294	0.01%	2.88%	06/15/21
90138F102	TWILIO INC	-10,785	-\$1,393,206	-0.12%	N/A	N/A
90138FAA0	TWILIO INC	876,000	\$1,671,026	0.14%	.25%	06/01/23
90353TAA8	UBER TECHNOLOGIES INC	370,000	\$386,650	0.03%	7.50%	11/01/23
90353TAC4	UBER TECHNOLOGIES INC	185,000	\$197,487	0.02%	8.00%	11/01/26
DDD878513	UBER TECHNOLOGIES INC	293,545	\$292,322	0.02%	5.55%	07/13/23
DDD691699	UBS AG	678,064	\$9,260	0.00%	N/A	02/06/19
90385D107	ULTIMATE SOFTWARE GROUP INC	21,601	\$7,131,138	0.59%	N/A	N/A
904311206	UNDER ARMOUR INC	-17,296	-\$326,375	-0.03%	N/A	N/A
904764BF3	UNILEVER CAPITAL CORP	380,000	\$384,027	0.03%	3.00%	03/07/22
907818108	UNION PACIFIC CORP	17,038	\$2,848,753	0.24%	N/A	N/A
907818EZ7	UNION PACIFIC CORP	230,000	\$231,991	0.02%	2.95%	03/01/22
BZ6CZ43	UNIPER SE	55,721	\$1,680,768	0.14%	N/A	N/A
910047109	UNITED CONTINENTAL HOLDINGS INC	-2,878	-\$229,606	-0.02%	N/A	N/A
91324P102	UNITEDHEALTH GROUP INC	13,862	\$3,427,518	0.28%	N/A	N/A
DDD964726	UNITEDHEALTH GROUP INC	-1	-\$6	0.00%	N/A	04/18/19
DDD687975	UNITED MEXICAN STATES	1,744,000	-\$1,565	0.00%	1.00%	06/20/23
DDD691635	UNITED MEXICAN STATES	1,931,000	\$9,923	0.00%	1.00%	12/20/23
911312106	UNITED PARCEL SERVICE INC	8,725	\$974,931	0.08%	N/A	N/A
911363109	UNITED RENTALS INC	14,407	\$1,645,999	0.14%	N/A	N/A
DDD935385	UNITED RENTALS INC	109,725	\$109,450	0.01%	4.24%	10/31/25
911365BD5	UNITED RENTALS NORTH AMERICA INC	476,000	\$487,900	0.04%	5.50%	07/15/25
911365BG8	UNITED RENTALS NORTH AMERICA INC	782,000	\$762,606	0.06%	4.88%	01/15/28

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912796QM4	UNITED STATES TREASURY BILL	390,000	\$387,955	0.03%	N/A	06/20/19
BGC26B8	UNITED STATES TREASURY BILL	1,585,000	\$1,553,854	0.13%	N/A	01/30/20
BH31XK9	UNITED STATES TREASURY BILL	395,000	\$388,679	0.03%	N/A	12/05/19
BYZD4Q5	UNITED STATES TREASURY BILL	8,980,000	\$8,978,236	0.74%	N/A	04/04/19
9128286B1	UNITED STATES TREASURY NOTE/ BOND	-4,651,000	-\$4,742,112	-0.39%	2.63%	02/15/29
DDD668063	UNITYMEDIA HESSEN GMBH & CO KG	301,133	\$298,660	0.02%	4.73%	09/30/25
DDD875800	UNITYMEDIA HESSEN TLB 06/01/23 TERM LOAN	80,000	\$79,075	0.01%	4.48%	06/01/23
DDD676684	UPC FINANCING PARTNERSHIP	96,441	\$96,204	0.01%	4.98%	01/15/26
DDD947038	US 10YR NOTE (CBT)JUN19	-19	-\$25,942	0.00%	N/A	06/19/19
DDD947038	US 10YR NOTE (CBT)JUN19	22	-\$6,909	0.00%	N/A	06/19/19
DDD964707	US 5YR NOTE (CBT) JUN19	-232	-\$223,241	-0.02%	N/A	06/28/19
90331HNY5	US BANK NA/CINCINNATI OH	380,000	\$381,331	0.03%	3.06%	11/16/21
90331HPA5	US BANK NA/CINCINNATI OH	375,000	\$377,579	0.03%	3.00%	02/04/21
903293405	USG CORP	83,218	\$3,603,339	0.30%	N/A	N/A
DDD947053	US LONG BOND(CBT) JUN19	4	\$15,742	0.00%	N/A	06/19/19
DDD947053	US LONG BOND(CBT) JUN19	-13	-\$48,407	0.00%	N/A	06/19/19
DDD947039	US ULTRA BOND CBT JUN19	19	\$78,090	0.01%	N/A	06/19/19
DDD944050	VALEANT BAUSCH TLB 11/27/25 TERM LOAN	0	\$0	0.00%	5.23%	11/27/25
91913Y100	VALERO ENERGY CORP	6,779	\$575,062	0.05%	N/A	N/A
922908595	VANGUARD SMALL-CAP GROWTH ETF	-19,201	-\$3,450,803	-0.28%	N/A	N/A
92872LAA3	VERICREST OPPORTUNITY LOAN TRUST 2019-NPL3	120,000	\$120,430	0.01%	3.97%	03/25/49
92343XAA8	VERINT SYSTEMS INC	70,000	\$77,472	0.01%	1.50%	06/01/21
92343E102	VERISIGN INC	8,653	\$1,571,038	0.13%	N/A	N/A
92348RAB4	VERIZON OWNER TRUST 2017-3	295,000	\$295,514	0.02%	2.76%	04/20/22
92349FAB9	VERIZON OWNER TRUST 2018-1	175,000	\$175,106	0.01%	2.75%	09/20/22
925110AA6	VEROS AUTOMOBILE RECEIVABLES TRUST 2017-1	21,257	\$21,225	0.00%	2.84%	04/17/23
92532W103	VERSUM MATERIALS INC	63,615	\$3,200,470	0.26%	N/A	N/A
92532F100	VERTEX PHARMACEUTICALS INC	9,262	\$1,703,744	0.14%	N/A	N/A
220517AA4	VERTIV GROUP CORP	985,000	\$985,000	0.08%	9.25%	10/15/24
92536AAA5	VERTIV INTERMEDIATE HOLDING CORP	883,000	\$855,406	0.07%	12.00%	02/15/22
92553P201	VIACOM INC	2,005	\$56,280	0.00%	N/A	N/A
DDD964729	VIACOM INC	-6	-\$210	0.00%	N/A	06/21/19
DDD970970	VIACOM INC	-6	-\$90	0.00%	N/A	04/18/19
92676XAD9	VIKING CRUISES LTD	1,051,000	\$1,024,725	0.08%	5.88%	09/15/27
92686J106	VIKING THERAPEUTICS INC	12,427	\$123,524	0.01%	N/A	N/A
927375AB1	VINE OIL & GAS LP / VINE OIL & GAS FINANCE CORP	190,000	\$157,700	0.01%	9.75%	04/15/23
927375AA3	VINE OIL & GAS LP/VINE OIL & GAS FINANCE CORP	415,000	\$332,000	0.03%	8.75%	04/15/23

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DDD679531	VIRGIN MEDIA TLK	0	\$0	0.00%	4.98%	01/15/26
92826C839	VISA INC	15,474	\$2,416,884	0.20%	N/A	N/A
DDD964734	VISA INC	-1	-\$320	0.00%	N/A	04/18/19
DDD970953	VISA INC	-1	-\$278	0.00%	N/A	05/17/19
DDD970986	VISA INC	-1	-\$218	0.00%	N/A	06/21/19
928298108	VISHAY INTERTECHNOLOGY INC	-16,971	-\$313,454	-0.03%	N/A	N/A
928298AN8	VISHAY INTERTECHNOLOGY INC	1,186,000	\$1,106,453	0.09%	2.25%	06/15/25
DDD874559	VISTRA ENERGY	201,529	\$198,985	0.02%	4.49%	12/31/25
4834777	VIVENDI SA	89,928	\$2,605,658	0.22%	N/A	N/A
DDD970193	VIVENDI SA	380	\$16,198	0.00%	N/A	06/21/19
DDD970194	VIVENDI SA	381	\$31,626	0.00%	N/A	06/21/19
DDD965813	VMWARE INC	-67	-\$6,834	0.00%	N/A	04/18/19
DDD965818	VMWARE INC	-80	-\$21,600	0.00%	N/A	07/19/19
DDD965819	VMWARE INC	80	\$54,800	0.00%	N/A	07/19/19
92857W308	VODAFONE GROUP PLC	5,878	\$106,862	0.01%	N/A	N/A
DDD955385	VODAFONE GROUP PLC	1,010	\$9,866	0.00%	N/A	09/20/19
DDD959894	VODAFONE GROUP PLC	372	\$20,088	0.00%	N/A	01/17/20
DDD960545	VODAFONE GROUP PLC	337	\$12,070	0.00%	N/A	09/20/19
91833LAA3	VOLT LXVIII LLC	92,502	\$93,075	0.01%	4.34%	07/27/48
91833GAD8	VOLT LXXII LLC	510,032	\$514,628	0.04%	4.21%	10/26/48
91832WAA0	VOLT LXX LLC	104,429	\$105,102	0.01%	4.11%	09/25/48
91833JAA8	VOLT LXXV LLC	185,884	\$187,747	0.02%	4.34%	01/25/49
B8TS4V9	VTB BANK OJSC VIA VTB CAPITAL SA	486,000	\$502,050	0.04%	6.95%	10/17/22
92927K102	WABCO HOLDINGS INC	1,977	\$260,627	0.02%	N/A	N/A
929740108	WABTEC CORP	-12,546	-\$924,891	-0.08%	N/A	N/A
931427108	WALGREENS BOOTS ALLIANCE INC	916	\$57,955	0.00%	N/A	N/A
DDD970987	WALGREENS BOOTS ALLIANCE INC	-3	-\$276	0.00%	N/A	05/17/19
DDD970990	WALGREENS BOOTS ALLIANCE INC	-3	-\$375	0.00%	N/A	04/18/19
254687106	WALT DISNEY CO/THE	62,771	\$6,969,464	0.58%	N/A	N/A
254687106	WALT DISNEY CO/THE	-24,805	-\$2,754,099	-0.23%	N/A	N/A
93627C101	WARRIOR MET COAL INC	24,960	\$758,784	0.06%	N/A	N/A
94106L109	WASTE MANAGEMENT INC	337	\$35,017	0.00%	N/A	N/A
DDD970989	WASTE MANAGEMENT INC	-1	-\$75	0.00%	N/A	04/18/19
94419L101	WAYFAIR INC	-7,389	-\$1,096,897	-0.09%	N/A	N/A
94419LAB7	WAYFAIR INC	604,000	\$927,263	0.08%	.38%	09/01/22
94419LAC5	WAYFAIR INC	330,000	\$480,060	0.04%	1.13%	11/01/24
948596AA9	WEIBO CORP	1,154,000	\$1,071,027	0.09%	1.25%	11/15/22
BLLJ4H7	WEIBO CORP	-2,654	-\$164,521	-0.01%	N/A	N/A
94946T106	WELLCARE HEALTH PLANS INC	1,435	\$387,091	0.03%	N/A	N/A
94988J5T0	WELLS FARGO BANK NA	250,000	\$254,851	0.02%	3.63%	10/22/21



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949746RT0	WELLS FARGO & CO	230,000	\$234,084	0.02%	3.96%	03/04/21
949758AD8	WELLS FARGO MORTGAGE BACKED SECURITIES 2004-O TRUST	6,279	\$6,489	0.00%	4.68%	08/25/34
94983EAH6	WELLS FARGO MORTGAGE BACKED SECURITIES 2005-AR12 TRUST	27,797	\$28,673	0.00%	4.88%	06/25/35
94981UAK5	WELLS FARGO MORTGAGE BACKED SECURITIES 2005-AR2 TRUST	33,021	\$33,852	0.00%	5.12%	03/25/35
94983QAL0	WELLS FARGO MORTGAGE BACKED SECURITIES 2006-3 TRUST	34,497	\$34,782	0.00%	5.50%	03/25/36
94980DAA6	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	18,760	\$19,328	0.00%	4.90%	12/25/33
949812AB7	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	85,607	\$87,765	0.01%	4.63%	07/25/34
94981SBB9	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	3,534	\$3,548	0.00%	6.00%	12/25/35
94983CAG2	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	9,181	\$9,503	0.00%	4.80%	05/01/35
958102105	WESTERN DIGITAL CORP	25,362	\$1,218,897	0.10%	N/A	N/A
958102AM7	WESTERN DIGITAL CORP	250,000	\$239,062	0.02%	4.75%	02/15/26
96042NAL1	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2018-1	60,000	\$60,162	0.00%	3.41%	05/15/23
96042FAF1	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2018-2	50,000	\$50,624	0.00%	4.00%	01/16/24
96042GAE2	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2018-3	315,000	\$314,855	0.03%	2.83%	01/18/22
96145A200	WESTSHORE TERMINALS INVESTMENT CORP	-19,174	-\$287,247	-0.02%	N/A	N/A
96208T104	WEX INC	17,998	\$3,455,436	0.29%	N/A	N/A
92936QAS7	WF-RBS COMMERCIAL MORTGAGE TRUST	150,000	\$155,359	0.01%	5.58%	04/15/45
92936TAE2	WFRBS COMMERCIAL MORTGAGE TRUST	25,000	\$25,247	0.00%	4.82%	06/15/45
92936TAK8	WFRBS COMMERCIAL MORTGAGE TRUST	75,000	\$64,772	0.01%	4.82%	06/15/45
92935VAS7	WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3	90,000	\$83,710	0.01%	5.68%	03/15/44
966387409	WHITING PETROLEUM CORP	4,509	\$117,865	0.01%	N/A	N/A
966387AL6	WHITING PETROLEUM CORP	45,000	\$43,612	0.00%	1.25%	04/01/20
7508927	WIRECARD AG	7,697	\$964,434	0.08%	N/A	N/A
B8K6ZD1	WORKDAY INC	-1,514	-\$291,974	-0.02%	N/A	N/A
B8K6ZD1	WORKDAY INC	7,592	\$1,464,117	0.12%	N/A	N/A
981558109	WORLDPAY INC	32,818	\$3,724,843	0.31%	N/A	N/A
02744LAL4	WORLDWIDE MEDIA SERVICES GROUP INC	22,077,854	\$15,123,329	1.25%	N/A	12/01/24
98235TAF4	WRIGHT MEDICAL GROUP INC	0	\$0	0.00%	1.63%	06/15/23
BZ3C3R5	WUXI BIOLOGICS CAYMAN INC	43,305	\$421,192	0.03%	N/A	N/A
DDD867581	WYNDHAM HOTELS	64,837	\$64,118	0.01%	4.24%	05/30/25
983793100	XPO LOGISTICS INC	-30,749	-\$1,652,451	-0.14%	N/A	N/A

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983793AF7	XPO LOGISTICS INC	576,000	\$581,760	0.05%	6.13%	09/01/23
98419M100	XYLEM INC	33,477	\$2,646,022	0.22%	N/A	N/A
N97284108	YANDEX NV	28,016	\$962,069	0.08%	N/A	N/A
DDD963580	YEN DENOM NIKKEI JUN19	5	-\$2,837	0.00%	N/A	06/13/19
984245AN0	YPF SA	245,000	\$70,403	0.01%	51.73%	07/07/20
984245AQ3	YPF SA	220,000	\$196,185	0.02%	6.95%	07/21/27
988498101	YUM! BRANDS INC	559	\$55,793	0.00%	N/A	N/A
DDD952894	YUM! BRANDS INC	-1	-\$300	0.00%	N/A	04/18/19
DDD970972	YUM! BRANDS INC	-1	-\$154	0.00%	N/A	07/19/19
BQXHWD6	ZAR SOVEREIGN CAPITAL FUND PTY LTD	573,000	\$573,734	0.05%	3.90%	06/24/20
989207105	ZEBRA TECHNOLOGIES CORP	1,177	\$246,616	0.02%	N/A	N/A
DDD658874	ZIGGO TLE	200,521	\$198,427	0.02%	4.98%	04/15/25
98954M200	ZILLOW GROUP INC	-8,001	-\$277,954	-0.02%	N/A	N/A
98954M200	ZILLOW GROUP INC	600	\$20,844	0.00%	N/A	N/A
98954MAB7	ZILLOW GROUP INC	906,000	\$928,800	0.08%	2.00%	12/01/21
98978V103	ZOETIS INC	8,718	\$877,641	0.07%	N/A	N/A
98980G102	ZSCALER INC	7,152	\$507,291	0.04%	N/A	N/A

## Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- The net market value of all currency forward contracts is included in cash and other net assets, reflected in the base currency of the fund. The net market value of any Credit Default, Interest Rate and/or other Swap contract positions are displayed as exposure to the issuing counterparty (i.e. "Citibank").
- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.
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