

## Security Detail

Security Description	Percent of Portfolio
EURO-BUND FUTURE MAR19	24.78%
LONG GILT FUTURE MAR19	23.36%
LME PRI ALUM FUTR JAN19	6.03%
LME PRI ALUM FUTR MAR19	1.15%
AUD/USD 01/17/2019	-0.01%
NZD/USD 01/17/2019	-0.06%
LME NICKEL FUTURE MAR19	-3.18%
SILVER FUTURE MAR19	-3.85%
FTSE/MIB IDX FUT MAR19	-4.31%
IBEX 35 INDX FUTR JAN19	-4.84%
DAX INDEX FUTURE MAR19	-5.00%
COFFEE 'C' FUTURE MAR19	-5.05%
LME PRI ALUM FUTR MAR19	-5.73%
LME PRI ALUM FUTR JAN19	-6.03%
PLN/USD 01/17/2019	-6.04%
SOYBEAN OIL FUTR MAR19	-6.35%
HUF/USD 01/17/2019	-6.41%
NOK/USD 01/17/2019	-6.72%
CZK/USD 01/17/2019	-7.75%
TOPIX INDX FUTR MAR19	-7.88%
GOLD 100 OZ FUTR FEB19	-8.47%
GBP/USD 01/17/2019	-9.24%
EUR/USD 01/17/2019	-9.27%
CAD/USD 01/17/2019	-9.66%
CHF/USD 01/17/2019	-10.85%
AUST 10Y BOND FUT MAR19	-49.44%