

Security Detail

Security Description	Percent of Portfolio
CAN 10YR BOND FUT JUN19	25.83%
AUST 10Y BOND FUT JUN19	25.24%
EURO-BUND FUTURE JUN19	23.17%
LONG GILT FUTURE JUN19	22.31%
LIVE CATTLE FUTR JUN19	14.18%
GBP/USD 04/17/2019	9.46%
NOK/USD 04/17/2019	2.36%
AUD/USD 04/17/2019	0.16%
CAD/USD 04/17/2019	0.06%
HUF/USD 04/17/2019	0.04%
CZK/USD 04/17/2019	-0.02%
NZD/USD 04/17/2019	-0.06%
NOK/USD 04/17/2019	-4.26%
WHEAT FUTURE(CBT) MAY19	-5.49%
COFFEE 'C' FUTURE MAY19	-6.16%
COTTON NO.2 FUTR MAY19	-7.07%
LME PRI ALUM FUTR MAY19	-7.47%
SOYBEAN MEAL FUTR MAY19	-7.61%
NOK/USD 04/17/2019	-8.73%
GBP/USD 04/17/2019	-9.46%
PLN/USD 04/17/2019	-9.76%
SEK/USD 04/17/2019	-10.85%
EUR/USD 04/17/2019	-13.13%
CHF/USD 04/17/2019	-15.84%