

Security Detail

Security Description	Percent of Portfolio
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	1.43%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 06/19/2020	1.27%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 06/19/2020	1.22%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 01/29/2020	1.19%
SYNOPSIS INC TOTAL RETURN SWAP 01/29/2020	1.17%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	1.15%
DNB ASA TOTAL RETURN SWAP 01/29/2020	1.11%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 01/29/2020	1.10%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 06/19/2020	1.10%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 06/19/2020	1.06%
UNION PACIFIC CORP TOTAL RETURN SWAP 01/29/2020	1.01%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 06/19/2020	1.01%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 01/29/2020	0.99%
INGREDION INC TOTAL RETURN SWAP 06/19/2020	0.97%
HOME DEPOT INC TOTAL RETURN SWAP 08/31/2020	0.90%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	0.89%
PREMIER INC-CLASS A TOTAL RETURN SWAP 06/19/2020	0.89%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 01/29/2020	0.88%
CUMMINS INC TOTAL RETURN SWAP 01/29/2020	0.86%
SWEDISH MATCH AB TOTAL RETURN SWAP 09/25/2019	0.85%
KIMBERLY-CLARK CORP TOTAL RETURN SWAP 11/20/2023	0.85%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	0.85%
ASPEN INSURANCE HOLDINGS LTD TOTAL RETURN SWAP 08/31/2020	0.84%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	0.84%
METLIFE INC TOTAL RETURN SWAP 06/19/2020	0.84%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 06/19/2020	0.84%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 01/29/2020	0.84%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.84%
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 09/25/2019	0.81%
TESARO INC TOTAL RETURN SWAP 12/04/2023	0.81%
BORGWARNER INC TOTAL RETURN SWAP 06/19/2020	0.80%
WABCO HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.80%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/27/2020	0.79%
UCB SA TOTAL RETURN SWAP 09/25/2019	0.79%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/27/2020	0.78%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 10/19/2020	0.76%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.75%
STRYKER CORP TOTAL RETURN SWAP 10/12/2020	0.74%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 09/26/2019	0.74%
HOME DEPOT INC TOTAL RETURN SWAP 08/10/2020	0.73%
CIGNA CORP TOTAL RETURN SWAP 01/28/2022	0.72%

Security Detail

Security Description	Percent of Portfolio
JM SMUCKER CO/THE TOTAL RETURN SWAP 09/11/2020	0.71%
CAMPBELL SOUP CO TOTAL RETURN SWAP 08/31/2020	0.69%
WATSCO INC TOTAL RETURN SWAP 01/27/2020	0.69%
MEDIBANK PRIVATE LTD TOTAL RETURN SWAP 09/25/2019	0.68%
KLA-TENCOR CORP TOTAL RETURN SWAP 06/19/2020	0.68%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 08/24/2020	0.67%
STATE STREET CORP TOTAL RETURN SWAP 01/29/2020	0.67%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	0.66%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 09/25/2019	0.66%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 06/19/2020	0.65%
BORGWARNER INC TOTAL RETURN SWAP 08/21/2020	0.64%
AMAZON.COM INC TOTAL RETURN SWAP 01/29/2020	0.64%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 01/29/2020	0.63%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 06/19/2020	0.63%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 09/25/2019	0.62%
JARDINE CYCLE & CARRIAGE LTD TOTAL RETURN SWAP 09/26/2019	0.61%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.61%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 09/25/2019	0.60%
MASTERCARD INC - A TOTAL RETURN SWAP 01/29/2020	0.59%
ATHENAHEALTH INC TOTAL RETURN SWAP 01/29/2020	0.59%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 10/12/2020	0.57%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 01/29/2020	0.57%
CISCO SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.57%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 06/19/2020	0.56%
DAITO TRUST CONSTRUCT CO LTD TOTAL RETURN SWAP 01/27/2020	0.55%
US CELLULAR CORP TOTAL RETURN SWAP 06/19/2020	0.55%
VECTREN CORP TOTAL RETURN SWAP 01/29/2020	0.55%
ROSS STORES INC TOTAL RETURN SWAP 01/29/2020	0.55%
ASTRAZENECA PLC TOTAL RETURN SWAP 09/25/2019	0.55%
CAPRI HOLDINGS LTD TOTAL RETURN SWAP 06/19/2020	0.54%
TELEPHONE AND DATA SYSTEMS TOTAL RETURN SWAP 10/12/2020	0.54%
SAGE GROUP PLC/THE TOTAL RETURN SWAP 01/29/2020	0.53%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 08/17/2020	0.53%
AVISTA CORP TOTAL RETURN SWAP 01/29/2020	0.53%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 09/11/2020	0.53%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 08/10/2020	0.53%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	0.52%
ONEMAIN HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.52%
ROSS STORES INC TOTAL RETURN SWAP 08/31/2020	0.52%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.52%
CAPITAL ONE FINANCIAL CORP TOTAL RETURN SWAP 10/22/2020	0.52%

Security Detail

Security Description	Percent of Portfolio
DEUTSCHE WOHNEN SE TOTAL RETURN SWAP 01/29/2020	0.51%
GILEAD SCIENCES INC TOTAL RETURN SWAP 06/19/2020	0.50%
WYNDHAM HOTELS & RESORTS INC TOTAL RETURN SWAP 08/31/2020	0.50%
DELL TECHNOLOGIES -C TOTAL RETURN SWAP 01/28/2025	0.50%
PHILIP MORRIS INTERNATIONAL TOTAL RETURN SWAP 06/19/2020	0.50%
WALMART INC TOTAL RETURN SWAP 10/22/2020	0.50%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 06/19/2020	0.49%
SEGA SAMMY HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.49%
TAPESTRY INC TOTAL RETURN SWAP 09/11/2020	0.49%
ALPHABET INC-CL A TOTAL RETURN SWAP 12/04/2023	0.47%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 06/19/2020	0.47%
TOKYO CENTURY CORP TOTAL RETURN SWAP 01/27/2020	0.47%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 06/19/2020	0.47%
RESMED INC TOTAL RETURN SWAP 11/20/2023	0.46%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 09/11/2020	0.46%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 09/11/2020	0.46%
IPSEN TOTAL RETURN SWAP 09/25/2019	0.46%
BENESSE HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.46%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 06/19/2020	0.46%
DOLBY LABORATORIES INC-CL A TOTAL RETURN SWAP 10/22/2020	0.46%
PEGASYSTEMS INC TOTAL RETURN SWAP 06/19/2020	0.46%
COLFAX CORP TOTAL RETURN SWAP 12/04/2023	0.45%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/27/2020	0.45%
KAMIGUMI CO LTD TOTAL RETURN SWAP 09/26/2019	0.45%
NEWS CORP - CLASS A TOTAL RETURN SWAP 10/12/2020	0.44%
CDW CORP/DE TOTAL RETURN SWAP 08/31/2020	0.44%
OBIC CO LTD TOTAL RETURN SWAP 01/27/2020	0.44%
CSX CORP TOTAL RETURN SWAP 09/11/2020	0.44%
SHIZUOKA BANK LTD/THE TOTAL RETURN SWAP 01/27/2020	0.44%
BRUKER CORP TOTAL RETURN SWAP 06/19/2020	0.44%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 01/29/2020	0.44%
SONOVA HOLDING AG-REG TOTAL RETURN SWAP 01/29/2020	0.43%
ORBOTECH LTD TOTAL RETURN SWAP 01/29/2020	0.43%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 01/29/2020	0.43%
ELECTRO SCIENTIFIC INDS INC TOTAL RETURN SWAP 11/15/2023	0.43%
CISCO SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.43%
INTEGRATED DEVICE TECH INC TOTAL RETURN SWAP 11/15/2023	0.43%
GAP INC/THE TOTAL RETURN SWAP 08/31/2020	0.43%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	0.43%
STATE STREET CORP TOTAL RETURN SWAP 06/19/2020	0.43%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/27/2020	0.43%

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Security Description	Percent of Portfolio
DUFRY AG-REG TOTAL RETURN SWAP 09/25/2019	0.42%
TERADATA CORP TOTAL RETURN SWAP 06/19/2020	0.42%
LOWE'S COS INC TOTAL RETURN SWAP 11/20/2023	0.42%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	0.42%
SKANSKA AB-B SHS TOTAL RETURN SWAP 01/29/2020	0.42%
RED HAT INC TOTAL RETURN SWAP 10/30/2020	0.42%
METLIFE INC TOTAL RETURN SWAP 01/29/2020	0.41%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	0.41%
DOMINO'S PIZZA INC TOTAL RETURN SWAP 01/28/2022	0.41%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 06/19/2020	0.41%
MITSUBISHI MOTORS CORP TOTAL RETURN SWAP 01/27/2020	0.41%
FINISAR CORPORATION TOTAL RETURN SWAP 11/15/2023	0.41%
DASSAULT AVIATION SA TOTAL RETURN SWAP 01/29/2020	0.41%
TAPESTRY INC TOTAL RETURN SWAP 08/31/2020	0.40%
TERADATA CORP TOTAL RETURN SWAP 08/10/2020	0.40%
XYLEM INC TOTAL RETURN SWAP 12/04/2023	0.40%
COSTAR GROUP INC TOTAL RETURN SWAP 11/20/2023	0.40%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	0.40%
HITACHI CONSTRUCTION MACHINE TOTAL RETURN SWAP 01/27/2020	0.40%
TWENTY-FIRST CENTURY FOX - B TOTAL RETURN SWAP 11/23/2023	0.40%
INCYTE CORP TOTAL RETURN SWAP 12/04/2023	0.40%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	0.40%
SANKYO CO LTD TOTAL RETURN SWAP 01/27/2020	0.40%
NUTRISYSTEM INC TOTAL RETURN SWAP 12/12/2023	0.39%
ICA GRUPPEN AB TOTAL RETURN SWAP 01/29/2020	0.39%
EVEREST RE GROUP LTD TOTAL RETURN SWAP 12/04/2023	0.39%
STARBUCKS CORP TOTAL RETURN SWAP 11/15/2023	0.39%
AMADA HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	0.39%
TD AMERITRADE HOLDING CORP TOTAL RETURN SWAP 12/04/2023	0.39%
ADVANCE AUTO PARTS INC TOTAL RETURN SWAP 09/11/2020	0.39%
FACEBOOK INC-A TOTAL RETURN SWAP 01/29/2020	0.39%
NGK INSULATORS LTD TOTAL RETURN SWAP 01/27/2020	0.39%
CUMMINS INC TOTAL RETURN SWAP 06/19/2020	0.39%
UMPQUA HOLDINGS CORP TOTAL RETURN SWAP 08/31/2020	0.38%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 01/29/2020	0.38%
GARMIN LTD TOTAL RETURN SWAP 12/04/2023	0.38%
L3 TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.38%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 08/21/2020	0.38%
CAPRI HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.38%
SHIONOGI & CO LTD TOTAL RETURN SWAP 01/27/2020	0.38%
GENERAL MOTORS CO TOTAL RETURN SWAP 12/12/2023	0.38%

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Security Description	Percent of Portfolio
PHILIP MORRIS INTERNATIONAL TOTAL RETURN SWAP 09/11/2020	0.38%
BARRATT DEVELOPMENTS PLC TOTAL RETURN SWAP 01/29/2020	0.38%
PROSHARES ULTRA MSCI JAPAN TOTAL RETURN SWAP 01/29/2020	0.37%
AKAMAI TECHNOLOGIES INC TOTAL RETURN SWAP 11/20/2023	0.37%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 09/25/2019	0.37%
DE'LONGHI SPA TOTAL RETURN SWAP 01/29/2020	0.37%
PROSIEBENSAT.1 MEDIA SE TOTAL RETURN SWAP 01/29/2020	0.37%
WIRECARD AG TOTAL RETURN SWAP 01/29/2020	0.37%
EVRAZ PLC TOTAL RETURN SWAP 06/19/2020	0.37%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 01/29/2020	0.37%
NEWS CORP - CLASS A TOTAL RETURN SWAP 09/11/2020	0.37%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	0.36%
JTEKT CORP TOTAL RETURN SWAP 09/26/2019	0.36%
WW GRAINGER INC TOTAL RETURN SWAP 06/19/2020	0.36%
NXSTAGE MEDICAL INC TOTAL RETURN SWAP 11/15/2023	0.36%
ASHFORD HOSPITALITY TRUST TOTAL RETURN SWAP 01/29/2020	0.36%
ALLERGAN PLC TOTAL RETURN SWAP 10/22/2020	0.36%
VICTREX PLC TOTAL RETURN SWAP 01/29/2020	0.36%
BLUESCOPE STEEL LTD TOTAL RETURN SWAP 01/29/2020	0.36%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 09/25/2019	0.36%
SABRE CORP TOTAL RETURN SWAP 08/10/2020	0.36%
THK CO LTD TOTAL RETURN SWAP 01/27/2020	0.36%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 08/31/2020	0.35%
3I GROUP PLC TOTAL RETURN SWAP 01/29/2020	0.35%
BRITISH LAND CO PLC TOTAL RETURN SWAP 01/29/2020	0.35%
WYNDHAM DESTINATIONS INC TOTAL RETURN SWAP 12/04/2023	0.35%
BLACKROCK INC TOTAL RETURN SWAP 06/19/2020	0.34%
FUKUOKA FINANCIAL GROUP INC TOTAL RETURN SWAP 01/27/2020	0.34%
SUMITOMO ELECTRIC INDUSTRIES TOTAL RETURN SWAP 01/27/2020	0.34%
AXA EQUITABLE HOLDINGS INC TOTAL RETURN SWAP 12/04/2023	0.34%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 09/11/2020	0.34%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	0.34%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.34%
AMDOCS LTD TOTAL RETURN SWAP 11/15/2023	0.34%
PREMIER INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.34%
DOVER CORP TOTAL RETURN SWAP 12/04/2023	0.34%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 08/10/2020	0.33%
SANTANDER CONSUMER USA HOLDI TOTAL RETURN SWAP 08/21/2020	0.33%
RINGCENTRAL INC-CLASS A TOTAL RETURN SWAP 11/20/2023	0.33%
CDW CORP/DE TOTAL RETURN SWAP 09/11/2020	0.33%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.33%

Security Detail

Security Description	Percent of Portfolio
WYNDHAM HOTELS & RESORTS INC TOTAL RETURN SWAP 06/19/2020	0.32%
NETAPP INC TOTAL RETURN SWAP 01/29/2020	0.31%
PERSIMMON PLC TOTAL RETURN SWAP 09/25/2019	0.31%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 06/19/2020	0.31%
AMAZON.COM INC TOTAL RETURN SWAP 08/21/2020	0.31%
HOCHTIEF AG TOTAL RETURN SWAP 01/29/2020	0.31%
COCA-COLA AMATIL LTD TOTAL RETURN SWAP 01/29/2020	0.31%
JBS SA TOTAL RETURN SWAP 09/26/2019	0.31%
WABCO HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.31%
SEVERN TRENT PLC TOTAL RETURN SWAP 09/25/2019	0.31%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	0.31%
VENTURE CORP LTD TOTAL RETURN SWAP 09/26/2019	0.31%
ROSS STORES INC TOTAL RETURN SWAP 06/19/2020	0.31%
NEXEO SOLUTIONS INC TOTAL RETURN SWAP 11/15/2023	0.31%
SPECTRUM BRANDS HOLDINGS INC TOTAL RETURN SWAP 11/20/2023	0.31%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 01/29/2020	0.31%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 11/20/2023	0.30%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/29/2020	0.30%
IDEX CORP TOTAL RETURN SWAP 09/11/2020	0.30%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 09/11/2020	0.30%
FACEBOOK INC-A TOTAL RETURN SWAP 06/19/2020	0.30%
CYPRESS SEMICONDUCTOR CORP TOTAL RETURN SWAP 08/10/2020	0.30%
GENERAL MILLS INC TOTAL RETURN SWAP 01/29/2020	0.30%
GARTNER INC TOTAL RETURN SWAP 09/25/2019	0.30%
PACIFIC BIOSCIENCES OF CALIF TOTAL RETURN SWAP 11/15/2023	0.30%
ROBERT HALF INTL INC TOTAL RETURN SWAP 08/21/2020	0.29%
COMERICA INC TOTAL RETURN SWAP 06/19/2020	0.29%
BOEING TOTAL RETURN SWAP 11/20/2023	0.29%
UNITED GUARDIAN INC TOTAL RETURN SWAP 01/29/2020	0.29%
ROBERT HALF INTL INC TOTAL RETURN SWAP 09/11/2020	0.29%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 01/29/2020	0.29%
EATON CORP PLC TOTAL RETURN SWAP 11/05/2020	0.29%
ASAHI GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	0.29%
KYOCERA CORP TOTAL RETURN SWAP 01/27/2020	0.29%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 08/27/2020	0.28%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 01/29/2020	0.28%
ASM PACIFIC TECHNOLOGY TOTAL RETURN SWAP 01/29/2020	0.28%
SYNOPSIS INC TOTAL RETURN SWAP 06/19/2020	0.28%
BOEING TOTAL RETURN SWAP 12/04/2023	0.28%
SABRE CORP TOTAL RETURN SWAP 08/21/2020	0.28%
ARMSTRONG WORLD INDUSTRIES TOTAL RETURN SWAP 11/05/2020	0.28%

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Security Description	Percent of Portfolio
RALPH LAUREN CORP TOTAL RETURN SWAP 12/04/2023	0.28%
AMERICAN FINANCIAL GROUP INC TOTAL RETURN SWAP 11/05/2020	0.28%
METSO OYJ TOTAL RETURN SWAP 01/29/2020	0.28%
CONOCOPHILLIPS TOTAL RETURN SWAP 01/29/2020	0.28%
CK HUTCHISON HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.27%
LENNAR CORP-A TOTAL RETURN SWAP 11/05/2020	0.27%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 10/30/2020	0.27%
SMITH (A.O.) CORP TOTAL RETURN SWAP 11/05/2020	0.27%
UMPUA HOLDINGS CORP TOTAL RETURN SWAP 09/11/2020	0.27%
FIRST HAWAIIAN INC TOTAL RETURN SWAP 11/05/2020	0.27%
NWS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.27%
PRUDENTIAL FINANCIAL INC TOTAL RETURN SWAP 11/20/2023	0.27%
INGREDION INC TOTAL RETURN SWAP 09/11/2020	0.27%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 12/04/2023	0.27%
EAST WEST BANCORP INC TOTAL RETURN SWAP 08/21/2020	0.27%
NEWFIELD EXPLORATION CO TOTAL RETURN SWAP 11/05/2020	0.27%
COMERICA INC TOTAL RETURN SWAP 09/11/2020	0.27%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 01/29/2020	0.27%
SONIC HEALTHCARE LTD TOTAL RETURN SWAP 01/29/2020	0.27%
PORSCHE AUTOMOBIL HLDG-PRF TOTAL RETURN SWAP 01/29/2020	0.27%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.27%
COMPUTERSHARE LTD TOTAL RETURN SWAP 09/25/2019	0.27%
ITT INC TOTAL RETURN SWAP 11/20/2023	0.27%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 09/11/2020	0.27%
ARKEMA TOTAL RETURN SWAP 01/29/2020	0.26%
GILEAD SCIENCES INC TOTAL RETURN SWAP 09/11/2020	0.26%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 01/29/2020	0.26%
BANK LEUMI LE-ISRAEL TOTAL RETURN SWAP 09/27/2019	0.26%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	0.26%
EAST WEST BANCORP INC TOTAL RETURN SWAP 09/11/2020	0.26%
PACIFIC BIOSCIENCES OF CALIF TOTAL RETURN SWAP 12/11/2023	0.26%
SOCIETE GENERALE SA TOTAL RETURN SWAP 01/29/2020	0.25%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 09/25/2019	0.25%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/29/2020	0.25%
LANXESS AG TOTAL RETURN SWAP 01/29/2020	0.25%
ROYAL UNIBREW TOTAL RETURN SWAP 01/29/2020	0.25%
ARMSTRONG WORLD INDUSTRIES TOTAL RETURN SWAP 12/04/2023	0.25%
TGS NOPEC GEOPHYSICAL CO ASA TOTAL RETURN SWAP 01/29/2020	0.25%
MICRON TECHNOLOGY INC TOTAL RETURN SWAP 11/20/2023	0.25%
ISRAEL DISCOUNT BANK-A TOTAL RETURN SWAP 09/27/2019	0.25%
COMPUTERSHARE LTD TOTAL RETURN SWAP 01/29/2020	0.25%

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US CELLULAR CORP TOTAL RETURN SWAP 09/11/2020	0.24%
RALPH LAUREN CORP TOTAL RETURN SWAP 11/05/2020	0.24%
PKO BANK POLSKI SA TOTAL RETURN SWAP 09/25/2019	0.24%
ADVANCE AUTO PARTS INC TOTAL RETURN SWAP 12/04/2023	0.24%
L BRANDS INC TOTAL RETURN SWAP 11/05/2020	0.24%
THOR INDUSTRIES INC TOTAL RETURN SWAP 11/20/2023	0.23%
GILEAD SCIENCES INC TOTAL RETURN SWAP 08/21/2020	0.23%
INTERACTIVE BROKERS GRO-CL A TOTAL RETURN SWAP 11/20/2023	0.23%
NORTHERN TRUST CORP TOTAL RETURN SWAP 11/05/2020	0.23%
PVH CORP TOTAL RETURN SWAP 11/05/2020	0.23%
ARRIS INTERNATIONAL PLC TOTAL RETURN SWAP 01/29/2020	0.23%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 12/04/2023	0.22%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 09/25/2019	0.22%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 06/19/2020	0.22%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	0.22%
THOR INDUSTRIES INC TOTAL RETURN SWAP 12/04/2023	0.22%
OTP BANK PLC TOTAL RETURN SWAP 09/25/2019	0.22%
TERADATA CORP TOTAL RETURN SWAP 08/21/2020	0.22%
COMERICA INC TOTAL RETURN SWAP 08/10/2020	0.22%
FIRST HAWAIIAN INC TOTAL RETURN SWAP 12/04/2023	0.22%
NU SKIN ENTERPRISES INC - A TOTAL RETURN SWAP 12/06/2023	0.22%
SCHNEIDER NATIONAL INC-CL B TOTAL RETURN SWAP 12/04/2023	0.22%
ESTERLINE TECHNOLOGIES CORP TOTAL RETURN SWAP 11/15/2023	0.22%
ROBERT HALF INTL INC TOTAL RETURN SWAP 11/20/2023	0.21%
EVRAZ PLC TOTAL RETURN SWAP 01/29/2020	0.21%
ARAMARK TOTAL RETURN SWAP 11/15/2023	0.21%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 09/25/2019	0.21%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 06/19/2020	0.21%
GAP INC/THE TOTAL RETURN SWAP 11/05/2020	0.20%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.20%
VALERO ENERGY PARTNERS LP TOTAL RETURN SWAP 11/14/2023	0.20%
FORD OTOMOTIV SANAYI AS TOTAL RETURN SWAP 09/25/2019	0.20%
VALERO ENERGY PARTNERS LP TOTAL RETURN SWAP 11/05/2020	0.20%
DELTA ELECTRONICS INC TOTAL RETURN SWAP 01/30/2020	0.20%
NOK CORP TOTAL RETURN SWAP 01/27/2020	0.20%
INTEGRATED DEVICE TECH INC TOTAL RETURN SWAP 12/11/2023	0.20%
SANTOS LTD TOTAL RETURN SWAP 01/29/2020	0.20%
VECTREN CORP TOTAL RETURN SWAP 09/11/2020	0.19%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 09/25/2019	0.19%
ITT INC TOTAL RETURN SWAP 10/22/2020	0.19%
NU SKIN ENTERPRISES INC - A TOTAL RETURN SWAP 12/04/2023	0.19%

Security Detail

Security Description	Percent of Portfolio
TRAVIS PERKINS PLC TOTAL RETURN SWAP 01/29/2020	0.19%
FAURECIA TOTAL RETURN SWAP 09/25/2019	0.19%
PICK N PAY STORES LTD TOTAL RETURN SWAP 09/27/2019	0.19%
NOVATEK MICROELECTRONICS COR TOTAL RETURN SWAP 09/25/2019	0.19%
MONOTARO CO LTD TOTAL RETURN SWAP 01/27/2020	0.19%
BEMIS COMPANY TOTAL RETURN SWAP 06/19/2020	0.19%
FIRST HAWAIIAN INC TOTAL RETURN SWAP 11/20/2023	0.18%
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	0.18%
ASTRA INTERNATIONAL TBK PT TOTAL RETURN SWAP 09/27/2019	0.18%
SCHNEIDER NATIONAL INC-CL B TOTAL RETURN SWAP 12/06/2023	0.18%
FORTINET INC TOTAL RETURN SWAP 10/22/2020	0.18%
INDUSTRIAL LOGISTICS PROPERT TOTAL RETURN SWAP 01/28/2025	0.17%
BRUKER CORP TOTAL RETURN SWAP 08/21/2020	0.17%
KLA-TENCOR CORP TOTAL RETURN SWAP 12/12/2023	0.17%
NORTHERN TRUST CORP TOTAL RETURN SWAP 10/22/2020	0.17%
MEDY-TOX INC TOTAL RETURN SWAP 09/25/2019	0.17%
AMAZON.COM INC TOTAL RETURN SWAP 06/19/2020	0.17%
GS RETAIL CO LTD TOTAL RETURN SWAP 01/29/2020	0.17%
CYPRESS SEMICONDUCTOR CORP TOTAL RETURN SWAP 09/11/2020	0.17%
SANTANDER CONSUMER USA HOLDI TOTAL RETURN SWAP 09/11/2020	0.17%
INGREDION INC TOTAL RETURN SWAP 08/21/2020	0.17%
DAH SING FINANCIAL HOLDINGS TOTAL RETURN SWAP 01/29/2020	0.17%
SOTHEBY'S TOTAL RETURN SWAP 01/27/2020	0.17%
GUDANG GARAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.17%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 06/19/2020	0.16%
SINOPEC ENGINEERING GROUP-H TOTAL RETURN SWAP 09/25/2019	0.16%
INTEGRATED DEVICE TECH INC TOTAL RETURN SWAP 11/30/2023	0.16%
DNB ASA TOTAL RETURN SWAP 06/19/2020	0.16%
PTT GLOBAL CHEMICAL PCL-NVDR TOTAL RETURN SWAP 11/15/2023	0.16%
WW GRAINGER INC TOTAL RETURN SWAP 10/12/2020	0.16%
RESIDEO TECHNOLOGIES INC TOTAL RETURN SWAP 12/04/2023	0.16%
KIA MOTORS CORP TOTAL RETURN SWAP 09/25/2019	0.16%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 01/29/2020	0.16%
MONDI LTD TOTAL RETURN SWAP 01/27/2020	0.16%
CHINA CITIC BANK CORP LTD-H TOTAL RETURN SWAP 01/29/2020	0.16%
CCC SA TOTAL RETURN SWAP 01/29/2020	0.15%
ZHEN DING TECHNOLOGY HOLDING TOTAL RETURN SWAP 09/25/2019	0.15%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 05/14/2020	0.15%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 01/29/2020	0.15%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	0.15%
PREMIER INC-CLASS A TOTAL RETURN SWAP 08/21/2020	0.15%

Security Detail

Security Description	Percent of Portfolio
BANK OF COMMUNICATIONS CO-H TOTAL RETURN SWAP 09/25/2019	0.15%
OWENS REALTY MORTGAGE INC TOTAL RETURN SWAP 11/21/2023	0.15%
PRUDENTIAL FINANCIAL INC TOTAL RETURN SWAP 12/04/2023	0.15%
MBT FINANCIAL CORP TOTAL RETURN SWAP 11/27/2023	0.14%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 09/11/2020	0.14%
CHINA EVERBRIGHT LTD TOTAL RETURN SWAP 09/25/2019	0.14%
PETROBRAS DISTRIBUIDORA SA TOTAL RETURN SWAP 01/27/2020	0.14%
WW GRAINGER INC TOTAL RETURN SWAP 01/29/2020	0.14%
BANCO BTG PACTUAL SA-UNIT TOTAL RETURN SWAP 09/26/2019	0.14%
VEONEER INC TOTAL RETURN SWAP 01/27/2020	0.14%
LONGFOR PROPERTIES TOTAL RETURN SWAP 09/25/2019	0.14%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 09/25/2019	0.14%
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	0.14%
PACIFIC BIOSCIENCES OF CALIF TOTAL RETURN SWAP 11/30/2023	0.14%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 01/29/2020	0.14%
PEOPLE'S INSURANCE CO GROU-H TOTAL RETURN SWAP 09/25/2019	0.14%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 09/25/2019	0.14%
TURKIYE IS BANKASI-C TOTAL RETURN SWAP 09/25/2019	0.13%
SINOPEC SHANGHAI PETROCHEM-H TOTAL RETURN SWAP 09/25/2019	0.13%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	0.13%
PEMBINA PIPELINE CORP TOTAL RETURN SWAP 04/13/2020	0.13%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 09/11/2020	0.13%
NORTHERN TRUST CORP TOTAL RETURN SWAP 10/12/2020	0.13%
SELECT INCOME REIT TOTAL RETURN SWAP 11/15/2023	0.13%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 11/05/2020	0.13%
FORMOSA CHEMICALS & FIBRE TOTAL RETURN SWAP 01/30/2020	0.13%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	0.13%
TEXTRON INC TOTAL RETURN SWAP 08/21/2020	0.13%
ATHENAHEALTH INC TOTAL RETURN SWAP 10/22/2020	0.13%
HYUNDAI DEPT STORE CO TOTAL RETURN SWAP 09/25/2019	0.13%
SM-CHILE SA-B TOTAL RETURN SWAP 09/25/2019	0.13%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 01/29/2020	0.13%
CUMMINS INC TOTAL RETURN SWAP 08/21/2020	0.13%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.13%
FUCHS PETROLUB SE TOTAL RETURN SWAP 01/29/2020	0.13%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	0.13%
ROBERT HALF INTL INC TOTAL RETURN SWAP 10/22/2020	0.13%
PUBLIC BANK BERHAD TOTAL RETURN SWAP 09/27/2019	0.12%
DAEWOO ENGINEERING & CONSTR TOTAL RETURN SWAP 01/29/2020	0.12%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/27/2020	0.12%
GAP INC/THE TOTAL RETURN SWAP 10/12/2020	0.12%

Security Detail

Security Description	Percent of Portfolio
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.12%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 09/25/2019	0.12%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 09/25/2019	0.12%
LS CORP TOTAL RETURN SWAP 09/25/2019	0.11%
SYNOPSIS INC TOTAL RETURN SWAP 08/31/2020	0.11%
CHAROEN POKPHAND INDONESIA PT TOTAL RETURN SWAP 09/27/2019	0.11%
PING AN INSURANCE GROUP CO-H TOTAL RETURN SWAP 01/29/2020	0.11%
SABRE CORP TOTAL RETURN SWAP 10/22/2020	0.11%
FAURECIA TOTAL RETURN SWAP 01/29/2020	0.11%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.11%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 08/31/2020	0.11%
EVRAZ PLC TOTAL RETURN SWAP 09/11/2020	0.11%
AIRASIA GROUP BHD TOTAL RETURN SWAP 09/27/2019	0.11%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 08/31/2020	0.11%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	0.11%
KLA-TENCOR CORP TOTAL RETURN SWAP 08/31/2020	0.11%
CHINA RESOURCES POWER HOLDIN TOTAL RETURN SWAP 09/25/2019	0.11%
DAH SING BANKING GROUP LTD TOTAL RETURN SWAP 01/30/2020	0.11%
NOVATEK OAO-SPONS GDR REG S TOTAL RETURN SWAP 06/19/2020	0.11%
HANA FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	0.11%
SANTANDER CONSUMER USA HOLDI TOTAL RETURN SWAP 10/12/2020	0.11%
CHINA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 09/25/2019	0.11%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.11%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 10/22/2020	0.11%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 09/25/2019	0.10%
MALAYSIA AIRPORTS HLDGS BHD TOTAL RETURN SWAP 09/27/2019	0.10%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 06/19/2020	0.10%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 08/21/2020	0.10%
GULF ENERGY DEVELOPMENT-NVDR TOTAL RETURN SWAP 11/15/2023	0.10%
HOME PRODUCT CENTER PCL-NVDR TOTAL RETURN SWAP 08/07/2020	0.10%
PERSIMMON PLC TOTAL RETURN SWAP 01/29/2020	0.10%
WANT WANT CHINA HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.10%
LONGFOR PROPERTIES TOTAL RETURN SWAP 01/29/2020	0.10%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 09/25/2019	0.10%
WEICHAI POWER CO LTD-H TOTAL RETURN SWAP 01/29/2020	0.10%
TELEPHONE AND DATA SYSTEMS TOTAL RETURN SWAP 10/22/2020	0.10%
KAMIGUMI CO LTD TOTAL RETURN SWAP 01/27/2020	0.10%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 08/31/2020	0.10%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.10%
SANTAM LTD TOTAL RETURN SWAP 09/27/2019	0.10%
CDW CORP/DE TOTAL RETURN SWAP 10/12/2020	0.10%

Security Detail

Security Description	Percent of Portfolio
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 08/31/2020	0.10%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 08/31/2020	0.10%
CENTRAL PATTANA PCL-NVDR TOTAL RETURN SWAP 11/15/2023	0.10%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 08/31/2020	0.10%
LOGAN PROPERTY HOLDINGS CO L TOTAL RETURN SWAP 01/29/2020	0.09%
EMPRESAS CMPC SA TOTAL RETURN SWAP 01/29/2020	0.09%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 10/12/2020	0.09%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 10/12/2020	0.09%
ANTA SPORTS PRODUCTS LTD TOTAL RETURN SWAP 09/25/2019	0.09%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 10/22/2020	0.09%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 05/14/2020	0.09%
KUMHO PETROCHEMICAL CO LTD TOTAL RETURN SWAP 09/25/2019	0.09%
CHINA LONGYUAN POWER GROUP-H TOTAL RETURN SWAP 09/25/2019	0.09%
TURK SISE VE CAM FABRIKALARI TOTAL RETURN SWAP 01/29/2020	0.09%
NOVOLIPETSK STEEL PJSC-GDR TOTAL RETURN SWAP 06/19/2020	0.09%
UNION PACIFIC CORP TOTAL RETURN SWAP 08/31/2020	0.09%
PERSPECTA INC TOTAL RETURN SWAP 01/27/2020	0.09%
ZTE CORP-H TOTAL RETURN SWAP 01/29/2020	0.09%
WW GRAINGER INC TOTAL RETURN SWAP 08/31/2020	0.09%
HYUNDAI HEAVY INDUSTRIES HOL TOTAL RETURN SWAP 01/29/2020	0.09%
NEW ORIENTAL EDUCATIO-SP ADR TOTAL RETURN SWAP 08/31/2020	0.09%
ALDAR PROPERTIES PJSC TOTAL RETURN SWAP 09/27/2019	0.09%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	0.08%
UCB SA TOTAL RETURN SWAP 01/29/2020	0.08%
KOREA GAS CORPORATION TOTAL RETURN SWAP 09/25/2019	0.08%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.08%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 08/31/2020	0.08%
MEXICHEM SAB DE CV TOTAL RETURN SWAP 09/25/2019	0.08%
CUMMINS INC TOTAL RETURN SWAP 08/31/2020	0.08%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	0.08%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 08/31/2020	0.08%
POWERTECH TECHNOLOGY INC TOTAL RETURN SWAP 09/25/2019	0.08%
COM2US CORP TOTAL RETURN SWAP 09/25/2019	0.08%
NEXTEER AUTOMOTIVE GROUP LTD TOTAL RETURN SWAP 01/29/2020	0.08%
MORNINGSTAR INC TOTAL RETURN SWAP 11/05/2020	0.08%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 08/31/2020	0.08%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 08/31/2020	0.08%
MBT FINANCIAL CORP TOTAL RETURN SWAP 11/28/2023	0.08%
WABCO HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.08%
INTER RAO UES PJSC TOTAL RETURN SWAP 09/25/2019	0.08%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 08/31/2020	0.08%

Security Detail

Security Description	Percent of Portfolio
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 01/29/2020	0.08%
NVENT ELECTRIC PLC TOTAL RETURN SWAP 01/29/2020	0.08%
INTERACTIVE BROKERS GRO-CL A TOTAL RETURN SWAP 11/21/2023	0.08%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 09/25/2019	0.08%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 10/12/2020	0.08%
ALFA S.A.B.-A TOTAL RETURN SWAP 01/29/2020	0.08%
LS INDUSTRIAL SYSTEMS TOTAL RETURN SWAP 09/25/2019	0.08%
NETAPP INC TOTAL RETURN SWAP 06/19/2020	0.08%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 01/29/2020	0.07%
EAST WEST BANCORP INC TOTAL RETURN SWAP 10/12/2020	0.07%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 09/11/2020	0.07%
CHINA TAIPING INSURANCE HOLD TOTAL RETURN SWAP 01/29/2020	0.07%
KUMHO PETROCHEMICAL CO LTD TOTAL RETURN SWAP 01/29/2020	0.07%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	0.07%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 01/29/2020	0.07%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.07%
EMAAR PROPERTIES PJSC TOTAL RETURN SWAP 01/29/2020	0.07%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	0.07%
HIGHWEALTH CONSTRUCTION CORP TOTAL RETURN SWAP 01/30/2020	0.07%
SK HYNIX INC TOTAL RETURN SWAP 09/25/2019	0.07%
ATHENAHEALTH INC TOTAL RETURN SWAP 08/31/2020	0.07%
GUANGZHOU BAIYUNSHAN PHARM-H TOTAL RETURN SWAP 09/25/2019	0.07%
YUHAN CORP TOTAL RETURN SWAP 09/25/2019	0.07%
NETAPP INC TOTAL RETURN SWAP 08/31/2020	0.07%
MALAYSIA AIRPORTS HLDGS BHD TOTAL RETURN SWAP 01/28/2020	0.07%
COLBUN SA TOTAL RETURN SWAP 09/25/2019	0.07%
STATE STREET CORP TOTAL RETURN SWAP 08/31/2020	0.07%
EVRAZ PLC TOTAL RETURN SWAP 10/12/2020	0.07%
MEDIBANK PRIVATE LTD TOTAL RETURN SWAP 01/29/2020	0.07%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 09/25/2019	0.07%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	0.06%
SINOTRUK HONG KONG LTD TOTAL RETURN SWAP 01/29/2020	0.06%
DOOSAN BOBCAT INC TOTAL RETURN SWAP 01/29/2020	0.06%
HUA HONG SEMICONDUCTOR LTD TOTAL RETURN SWAP 09/25/2019	0.06%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 01/29/2020	0.06%
HEICO CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	0.06%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 08/31/2020	0.06%
AMETEK INC TOTAL RETURN SWAP 08/31/2020	0.06%
MOMO INC-SPON ADR TOTAL RETURN SWAP 06/19/2020	0.06%
BUKIT ASAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.06%
AMETEK INC TOTAL RETURN SWAP 06/19/2020	0.06%

Security Detail

Security Description	Percent of Portfolio
PERKINELMER INC TOTAL RETURN SWAP 09/25/2019	0.06%
NEW CHINA LIFE INSURANCE C-H TOTAL RETURN SWAP 01/29/2020	0.06%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 08/31/2020	0.06%
METLIFE INC TOTAL RETURN SWAP 08/31/2020	0.06%
MBT FINANCIAL CORP TOTAL RETURN SWAP 12/04/2023	0.06%
EVA AIRWAYS CORP TOTAL RETURN SWAP 01/30/2020	0.06%
ECOPETROL SA-SPONSORED ADR TOTAL RETURN SWAP 06/19/2020	0.06%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 08/31/2020	0.06%
PREMIER INC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.06%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	0.05%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 01/29/2020	0.05%
MASTERCARD INC - A TOTAL RETURN SWAP 08/31/2020	0.05%
TOTO LTD TOTAL RETURN SWAP 01/27/2020	0.05%
JTEKT CORP TOTAL RETURN SWAP 01/27/2020	0.05%
YUHAN CORP TOTAL RETURN SWAP 01/29/2020	0.05%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	0.05%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 01/27/2020	0.05%
HANA FINANCIAL GROUP TOTAL RETURN SWAP 01/29/2020	0.05%
CHINA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 01/30/2020	0.05%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	0.05%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 09/27/2019	0.05%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.05%
OWENS REALTY MORTGAGE INC TOTAL RETURN SWAP 11/20/2023	0.05%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	0.05%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 01/29/2020	0.05%
EVA AIRWAYS CORP TOTAL RETURN SWAP 09/25/2019	0.05%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 01/27/2020	0.05%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 08/31/2020	0.05%
BASHNEFT PJSC TOTAL RETURN SWAP 09/25/2019	0.05%
CAPRI HOLDINGS LTD TOTAL RETURN SWAP 08/31/2020	0.05%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 01/29/2020	0.05%
INTEGRATED DEVICE TECH INC TOTAL RETURN SWAP 12/04/2023	0.05%
FACEBOOK INC-A TOTAL RETURN SWAP 08/31/2020	0.05%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 08/31/2020	0.04%
SYNNEX TECHNOLOGY INTL CORP TOTAL RETURN SWAP 01/30/2020	0.04%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 01/29/2020	0.04%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 01/27/2020	0.04%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 08/31/2020	0.04%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	0.04%
PEGASYS INC TOTAL RETURN SWAP 08/31/2020	0.04%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 01/29/2020	0.04%

Security Detail

Security Description	Percent of Portfolio
EZDAN HOLDING GROUP TOTAL RETURN SWAP 01/29/2020	0.04%
BASHNEFT PJSC TOTAL RETURN SWAP 01/29/2020	0.04%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 01/29/2020	0.04%
RESIDEO TECHNOLOGIES INC TOTAL RETURN SWAP 01/27/2020	0.04%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/27/2020	0.04%
BOJANGLES' INC TOTAL RETURN SWAP 12/12/2023	0.04%
LS CORP TOTAL RETURN SWAP 01/29/2020	0.04%
ATHENAHEALTH INC TOTAL RETURN SWAP 06/19/2020	0.04%
TEXTRON INC TOTAL RETURN SWAP 06/19/2020	0.04%
BOJANGLES' INC TOTAL RETURN SWAP 11/20/2023	0.03%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 01/28/2020	0.03%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 08/31/2020	0.03%
CHINA EVERBRIGHT LTD TOTAL RETURN SWAP 01/29/2020	0.03%
IDEX CORP TOTAL RETURN SWAP 10/12/2020	0.03%
BORGWARNER INC TOTAL RETURN SWAP 08/31/2020	0.03%
SINOPEC SHANGHAI PETROCHEM-H TOTAL RETURN SWAP 01/29/2020	0.03%
BOJANGLES' INC TOTAL RETURN SWAP 01/28/2022	0.03%
BANK HANDLOWY W WARSZAWIE SA TOTAL RETURN SWAP 09/25/2019	0.03%
POSCO DAEWOO CORP TOTAL RETURN SWAP 01/29/2020	0.03%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 05/14/2020	0.03%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 05/25/2020	0.03%
ALFA S.A.B.-A TOTAL RETURN SWAP 09/25/2019	0.03%
MEDY-TOX INC TOTAL RETURN SWAP 01/29/2020	0.03%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 08/31/2020	0.03%
EVRAZ PLC TOTAL RETURN SWAP 08/31/2020	0.03%
SANTAM LTD TOTAL RETURN SWAP 01/27/2020	0.03%
ABOITIZ POWER CORP TOTAL RETURN SWAP 01/27/2020	0.03%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 09/04/2020	0.03%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 01/29/2020	0.03%
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 06/19/2020	0.03%
NOVOLIPETSK STEEL PJSC-GDR TOTAL RETURN SWAP 11/15/2023	0.03%
MBT FINANCIAL CORP TOTAL RETURN SWAP 12/06/2023	0.03%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 08/31/2020	0.02%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	0.02%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 08/31/2020	0.02%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 08/31/2020	0.02%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.02%
IPSEN TOTAL RETURN SWAP 01/29/2020	0.02%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 11/15/2023	0.02%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 08/31/2020	0.02%
BRUKER CORP TOTAL RETURN SWAP 08/31/2020	0.02%

Security Detail

Security Description	Percent of Portfolio
MBT FINANCIAL CORP TOTAL RETURN SWAP 01/28/2022	0.02%
MEDIOBANCA SPA TOTAL RETURN SWAP 01/28/2025	0.02%
POWERTECH TECHNOLOGY INC TOTAL RETURN SWAP 01/30/2020	0.02%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	0.02%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.02%
TERADATA CORP TOTAL RETURN SWAP 08/31/2020	0.02%
QINGDAO PORT INTERNATIONAL-H TOTAL RETURN SWAP 01/29/2020	0.02%
TEXTRON INC TOTAL RETURN SWAP 08/31/2020	0.02%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.02%
INGREDION INC TOTAL RETURN SWAP 08/31/2020	0.02%
IDEX CORP TOTAL RETURN SWAP 08/21/2020	0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 01/29/2020	0.02%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 01/29/2020	0.02%
KIA MOTORS CORP TOTAL RETURN SWAP 01/29/2020	0.02%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 08/31/2020	0.02%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 01/29/2020	0.02%
CHINA TIANRUI GROUP CEMENT C TOTAL RETURN SWAP 01/29/2020	0.02%
INTER RAO UES PJSC TOTAL RETURN SWAP 01/29/2020	0.01%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 06/19/2020	0.01%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 01/29/2020	0.01%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 08/31/2020	0.01%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 08/31/2020	0.01%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 08/31/2020	0.01%
GARRETT MOTION INC TOTAL RETURN SWAP 01/27/2020	0.01%
WANT WANT CHINA HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.01%
COMERICA INC TOTAL RETURN SWAP 08/31/2020	0.01%
US CELLULAR CORP TOTAL RETURN SWAP 08/31/2020	0.01%
GMEXICO TRANSPORTES SAB DE C TOTAL RETURN SWAP 01/29/2020	0.01%
SM-CHILE SA-B TOTAL RETURN SWAP 01/29/2020	0.01%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 01/30/2020	0.01%
BOJANGLES' INC TOTAL RETURN SWAP 11/23/2023	0.01%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 01/29/2020	0.01%
ONEMAIN HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.01%
PKO BANK POLSKI SA TOTAL RETURN SWAP 01/29/2020	0.01%
M DIAS BRANCO SA TOTAL RETURN SWAP 01/27/2020	0.01%
PHILIP MORRIS INTERNATIONAL TOTAL RETURN SWAP 08/31/2020	0.01%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 01/29/2020	0.01%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 01/29/2020	0.01%
COM2US CORP TOTAL RETURN SWAP 01/29/2020	0.01%
BANK HANDLOWY W WARSZAWIE SA TOTAL RETURN SWAP 01/29/2020	0.01%
VALERO ENERGY PARTNERS LP TOTAL RETURN SWAP 01/29/2020	0.01%

Security Detail

Security Description	Percent of Portfolio
MBT FINANCIAL CORP TOTAL RETURN SWAP 11/30/2023	0.01%
INTERCONEXION ELECTRICA SA TOTAL RETURN SWAP 03/06/2020	0.01%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.01%
BANCO DE BOGOTA TOTAL RETURN SWAP 03/06/2020	0.01%
MARI PETROLEUM CO LTD TOTAL RETURN SWAP 04/13/2020	0.01%
LUMENTUM HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.00%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	0.00%
SINOPAC FINANCIAL HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.00%
ZALL SMART COMMERCE GROUP LT TOTAL RETURN SWAP 01/29/2020	-0.01%
SAMSUNG HEAVY INDUSTRIES TOTAL RETURN SWAP 01/29/2020	-0.01%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 11/30/2023	-0.01%
CELGENE CORP TOTAL RETURN SWAP 08/31/2020	-0.01%
HUTCHISON CHINA MEDITECH-ADR TOTAL RETURN SWAP 06/19/2020	-0.01%
JACK HENRY & ASSOCIATES INC TOTAL RETURN SWAP 08/31/2020	-0.01%
HUTCHISON CHINA MEDITECH-ADR TOTAL RETURN SWAP 08/31/2020	-0.01%
BECLÉ SAB DE CV TOTAL RETURN SWAP 01/29/2020	-0.01%
HM SAMPOERNA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
VALMONT INDUSTRIES TOTAL RETURN SWAP 08/31/2020	-0.01%
VEONEER INC TOTAL RETURN SWAP 08/31/2020	-0.01%
AKR CORPORINDO TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
KIRBY CORP TOTAL RETURN SWAP 08/21/2020	-0.01%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 08/31/2020	-0.01%
ING BANK SLASKI SA TOTAL RETURN SWAP 01/29/2020	-0.01%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 08/31/2020	-0.01%
MIRAE ASSET DAEWOO CO LTD-2P TOTAL RETURN SWAP 09/25/2019	-0.01%
JG SUMMIT HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	-0.01%
HANSSEM CO LTD TOTAL RETURN SWAP 01/29/2020	-0.01%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 01/29/2020	-0.01%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 08/31/2020	-0.01%
ENERGY ABSOLUTE PCL-FOREIGN TOTAL RETURN SWAP 09/04/2020	-0.01%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 01/29/2020	-0.01%
CAMPBELL SOUP CO TOTAL RETURN SWAP 08/31/2020	-0.01%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 01/29/2020	-0.01%
2U INC TOTAL RETURN SWAP 08/31/2020	-0.01%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 01/29/2020	-0.01%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 01/29/2020	-0.02%
SOHO CHINA LTD TOTAL RETURN SWAP 01/29/2020	-0.02%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 08/31/2020	-0.02%
KLABIN SA - UNIT TOTAL RETURN SWAP 01/27/2020	-0.02%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 05/14/2020	-0.02%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.02%

Security Detail

Security Description	Percent of Portfolio
AUTONATION INC TOTAL RETURN SWAP 08/31/2020	-0.02%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 01/29/2020	-0.02%
CHINA MERCHANTS BANK-H TOTAL RETURN SWAP 01/29/2020	-0.02%
MASRAF AL RAYAN TOTAL RETURN SWAP 01/29/2020	-0.02%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 01/29/2020	-0.02%
BANK OF THE PHILIPPINE ISLAN TOTAL RETURN SWAP 01/27/2020	-0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
RESILIENT REIT LTD TOTAL RETURN SWAP 09/27/2019	-0.02%
CHINA ZHONGWANG HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.02%
SECURITY BANK CORP TOTAL RETURN SWAP 09/26/2019	-0.02%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	-0.02%
RUSHYDRO PJSC TOTAL RETURN SWAP 01/29/2020	-0.02%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 01/29/2020	-0.02%
KGHM POLSKA MIEDZ SA TOTAL RETURN SWAP 01/29/2020	-0.02%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 01/27/2020	-0.02%
CHONGQING RURAL COMMERCIAL -H TOTAL RETURN SWAP 01/29/2020	-0.02%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 01/28/2020	-0.02%
FLUOR CORP TOTAL RETURN SWAP 08/31/2020	-0.02%
CHINA HUARONG ASSET MANAGE-H TOTAL RETURN SWAP 01/29/2020	-0.02%
NETMARBLE GAMES CORP TOTAL RETURN SWAP 01/29/2020	-0.02%
PERKINELMER INC TOTAL RETURN SWAP 08/31/2020	-0.02%
GENERAL MILLS INC TOTAL RETURN SWAP 08/31/2020	-0.02%
SEVERN TRENT PLC TOTAL RETURN SWAP 01/29/2020	-0.02%
S-OIL CORP TOTAL RETURN SWAP 01/29/2020	-0.02%
TABCORP HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.02%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	-0.02%
AMOREPACIFIC CORP TOTAL RETURN SWAP 01/29/2020	-0.02%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 08/31/2020	-0.02%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 08/31/2020	-0.02%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 01/27/2020	-0.02%
COMMERCIAL BANK PQSC TOTAL RETURN SWAP 01/26/2020	-0.02%
BRF SA-ADR TOTAL RETURN SWAP 08/31/2020	-0.02%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 12/06/2023	-0.02%
ADIENT PLC TOTAL RETURN SWAP 08/31/2020	-0.02%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 08/31/2020	-0.02%
HAITONG SECURITIES CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.03%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 01/30/2020	-0.03%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 11/23/2023	-0.03%
COSCO SHIPPING DEVELOPMENT-H TOTAL RETURN SWAP 09/25/2019	-0.03%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 01/29/2020	-0.03%
ASSURANT INC TOTAL RETURN SWAP 08/31/2020	-0.03%

Security Detail

Security Description	Percent of Portfolio
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 08/31/2020	-0.03%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 01/29/2020	-0.03%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 08/31/2020	-0.03%
GRUPO DE INV SURAMERICANA TOTAL RETURN SWAP 09/26/2019	-0.03%
CTRIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 08/31/2020	-0.03%
HTC CORP TOTAL RETURN SWAP 09/25/2019	-0.03%
SANTANDER BANK POLSKA SA TOTAL RETURN SWAP 01/29/2020	-0.03%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 08/31/2020	-0.03%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
KIRBY CORP TOTAL RETURN SWAP 10/22/2020	-0.03%
AAC TECHNOLOGIES HOLDINGS IN TOTAL RETURN SWAP 09/25/2019	-0.03%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 01/28/2022	-0.03%
ORACLE CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
BDO UNIBANK INC TOTAL RETURN SWAP 01/27/2020	-0.03%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 08/31/2020	-0.03%
WEIR GROUP PLC/THE TOTAL RETURN SWAP 01/29/2020	-0.03%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/31/2020	-0.03%
STARBUCKS CORP TOTAL RETURN SWAP 11/23/2023	-0.03%
GENUINE PARTS CO TOTAL RETURN SWAP 06/19/2020	-0.03%
CJ LOGISTICS TOTAL RETURN SWAP 01/29/2020	-0.03%
GREENTOWN CHINA HOLDINGS TOTAL RETURN SWAP 01/29/2020	-0.03%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
POOL CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 08/31/2020	-0.03%
FIRST SOLAR INC TOTAL RETURN SWAP 08/31/2020	-0.03%
REINET INVESTMENTS SCA TOTAL RETURN SWAP 01/27/2020	-0.03%
LATAM AIRLINES GROUP-SP ADR TOTAL RETURN SWAP 08/31/2020	-0.03%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 01/29/2020	-0.03%
GAMUDA BHD TOTAL RETURN SWAP 09/27/2019	-0.03%
COTY INC-CL A TOTAL RETURN SWAP 08/31/2020	-0.03%
GREAT WALL MOTOR COMPANY-H TOTAL RETURN SWAP 01/29/2020	-0.03%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 08/31/2020	-0.03%
GARTNER INC TOTAL RETURN SWAP 08/31/2020	-0.03%
ZHONGAN ONLINE P&C INSURAN-H TOTAL RETURN SWAP 09/25/2019	-0.03%
CORONATION FUND MANAGERS LTD TOTAL RETURN SWAP 09/27/2019	-0.03%
FLEX LTD TOTAL RETURN SWAP 06/19/2020	-0.03%
SAMSUNG CARD CO TOTAL RETURN SWAP 01/29/2020	-0.03%
IJM CORP BHD TOTAL RETURN SWAP 01/28/2020	-0.04%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 01/27/2020	-0.04%
KROTON EDUCACIONAL SA TOTAL RETURN SWAP 09/26/2019	-0.04%
FLEX LTD TOTAL RETURN SWAP 08/31/2020	-0.04%

Security Detail

Security Description	Percent of Portfolio
AMOREPACIFIC CORP TOTAL RETURN SWAP 09/25/2019	-0.04%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 08/31/2020	-0.04%
TENCENT HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
MAXIS BHD TOTAL RETURN SWAP 01/28/2020	-0.04%
LOTTE CORP TOTAL RETURN SWAP 01/29/2020	-0.04%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 08/21/2020	-0.04%
TOKYO CENTURY CORP TOTAL RETURN SWAP 01/27/2020	-0.04%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 01/27/2020	-0.04%
PAN OCEAN CO LTD TOTAL RETURN SWAP 01/29/2020	-0.04%
VERSUM MATERIALS INC TOTAL RETURN SWAP 08/31/2020	-0.04%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.04%
HM SAMPOERNA TBK PT TOTAL RETURN SWAP 01/27/2020	-0.04%
INDUSTRIAS PENOLES SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.04%
SAMSUNG SECURITIES CO LTD TOTAL RETURN SWAP 01/29/2020	-0.04%
MISUMI GROUP INC TOTAL RETURN SWAP 01/27/2020	-0.04%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 08/31/2020	-0.04%
ZALL SMART COMMERCE GROUP LT TOTAL RETURN SWAP 09/25/2019	-0.04%
ALLIANZ SE-REG TOTAL RETURN SWAP 08/31/2020	-0.04%
HANSSEM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
GOLD FIELDS LTD-SPONS ADR TOTAL RETURN SWAP 08/31/2020	-0.04%
REMY COINTREAU TOTAL RETURN SWAP 01/29/2020	-0.04%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 01/29/2020	-0.04%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 09/04/2020	-0.04%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 09/25/2019	-0.04%
CARMAX INC TOTAL RETURN SWAP 06/19/2020	-0.04%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.04%
ZHAOJIN MINING INDUSTRY - H TOTAL RETURN SWAP 09/25/2019	-0.04%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 01/27/2020	-0.04%
DAIFUKU CO LTD TOTAL RETURN SWAP 01/27/2020	-0.04%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	-0.04%
QUIMICA Y MINERA CHIL-SP ADR TOTAL RETURN SWAP 11/15/2023	-0.04%
WELBILT INC TOTAL RETURN SWAP 08/31/2020	-0.04%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 08/31/2020	-0.05%
FAR EASTONE TELECOMM CO LTD TOTAL RETURN SWAP 01/30/2020	-0.05%
SHANGHAI ELECTRIC GRP CO L-H TOTAL RETURN SWAP 09/25/2019	-0.05%
SP SETIA BHD TOTAL RETURN SWAP 09/27/2019	-0.05%
PEPKOR HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
GENESEE & WYOMING INC-CL A TOTAL RETURN SWAP 11/21/2023	-0.05%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 10/12/2020	-0.05%
KION GROUP AG TOTAL RETURN SWAP 01/29/2020	-0.05%
TIVITY HEALTH INC TOTAL RETURN SWAP 12/12/2023	-0.05%

Security Detail

Security Description	Percent of Portfolio
ALIBABA PICTURES GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
DEERE & CO TOTAL RETURN SWAP 08/31/2020	-0.05%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 08/31/2020	-0.05%
SHANGHAI ELECTRIC GRP CO L-H TOTAL RETURN SWAP 01/29/2020	-0.05%
PIONEER FOODS GROUP LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 08/31/2020	-0.05%
HYPROP INVESTMENTS LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 01/28/2020	-0.05%
ALLEGION PLC TOTAL RETURN SWAP 08/31/2020	-0.05%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/29/2020	-0.05%
S-1 CORPORATION TOTAL RETURN SWAP 01/29/2020	-0.05%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 01/29/2020	-0.05%
JABIL INC TOTAL RETURN SWAP 11/21/2023	-0.05%
IHH HEALTHCARE BHD TOTAL RETURN SWAP 01/28/2020	-0.05%
TAIMED BIOLOGICS INC TOTAL RETURN SWAP 01/30/2020	-0.05%
BRF SA-ADR TOTAL RETURN SWAP 01/29/2020	-0.05%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 08/31/2020	-0.05%
MATTEL INC TOTAL RETURN SWAP 08/31/2020	-0.05%
LOTTE CHEMICAL CORP TOTAL RETURN SWAP 01/29/2020	-0.05%
HEICO CORP-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.05%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 01/29/2020	-0.05%
AMBEV SA-ADR TOTAL RETURN SWAP 06/19/2020	-0.05%
BBMG CORP-H TOTAL RETURN SWAP 09/25/2019	-0.05%
JM SMUCKER CO/THE TOTAL RETURN SWAP 08/31/2020	-0.05%
READY CAPITAL CORP TOTAL RETURN SWAP 11/20/2023	-0.05%
TOTO LTD TOTAL RETURN SWAP 09/26/2019	-0.05%
DUFREY AG-REG TOTAL RETURN SWAP 01/29/2020	-0.05%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 01/29/2020	-0.05%
FULLSHARE HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.05%
ITAU UNIBANCO HOLDING S-PREF TOTAL RETURN SWAP 09/26/2019	-0.05%
CHINA TRADITIONAL CHINESE ME TOTAL RETURN SWAP 01/29/2020	-0.06%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 09/25/2019	-0.06%
FIBRA UNO ADMINISTRACION SA TOTAL RETURN SWAP 09/25/2019	-0.06%
HANESBRANDS INC TOTAL RETURN SWAP 08/31/2020	-0.06%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 08/31/2020	-0.06%
CTRIIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 09/25/2019	-0.06%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 01/27/2020	-0.06%
COGNEX CORP TOTAL RETURN SWAP 08/31/2020	-0.06%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 08/31/2020	-0.06%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	-0.06%

Security Detail

Security Description	Percent of Portfolio
LOTTE CHEMICAL CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
WATSCO INC TOTAL RETURN SWAP 08/31/2020	-0.06%
CHINA UNICOM HONG KONG LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 09/27/2019	-0.06%
BYD CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.06%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 01/27/2020	-0.06%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 12/04/2023	-0.06%
JM SMUCKER CO/THE TOTAL RETURN SWAP 06/19/2020	-0.06%
ULTRAPAR PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.06%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 08/31/2020	-0.06%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 08/31/2020	-0.06%
LEGGETT & PLATT INC TOTAL RETURN SWAP 08/31/2020	-0.06%
PARK24 CO LTD TOTAL RETURN SWAP 01/27/2020	-0.06%
CENTURYLINK INC TOTAL RETURN SWAP 08/31/2020	-0.06%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 08/31/2020	-0.06%
WINBOND ELECTRONICS CORP TOTAL RETURN SWAP 01/30/2020	-0.06%
SECURITY BANK CORP TOTAL RETURN SWAP 01/27/2020	-0.06%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 09/26/2019	-0.06%
PSG GROUP LTD TOTAL RETURN SWAP 01/27/2020	-0.06%
KIMBERLY-CLARK DE MEXICO-A TOTAL RETURN SWAP 09/25/2019	-0.06%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 01/29/2020	-0.06%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	-0.06%
GENUINE PARTS CO TOTAL RETURN SWAP 10/12/2020	-0.06%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
TURKCELL ILETISIM HIZMET AS TOTAL RETURN SWAP 09/25/2019	-0.06%
EL PUERTO DE LIVERPOOL-C1 TOTAL RETURN SWAP 09/25/2019	-0.06%
SAMSUNG SECURITIES CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
QUIMICA Y MINERA CHIL-SP ADR TOTAL RETURN SWAP 08/31/2020	-0.07%
KOMERCNI BANKA AS TOTAL RETURN SWAP 09/25/2019	-0.07%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.07%
COSCO SHIPPING ENERGY TRAN-H TOTAL RETURN SWAP 09/25/2019	-0.07%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 01/27/2020	-0.07%
SAMSUNG HEAVY INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.07%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	-0.07%
RESILIENT REIT LTD TOTAL RETURN SWAP 01/27/2020	-0.07%
GROWTHPOINT PROPERTIES LTD TOTAL RETURN SWAP 01/27/2020	-0.07%
BGF RETAIL CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
SANTANDER BANK POLSKA SA TOTAL RETURN SWAP 09/25/2019	-0.07%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 06/19/2020	-0.07%

Security Detail

Security Description	Percent of Portfolio
CP ALL PCL-FOREIGN TOTAL RETURN SWAP 08/31/2020	-0.07%
CHINA MERCHANTS PORT HOLDING TOTAL RETURN SWAP 09/25/2019	-0.07%
AMERCO TOTAL RETURN SWAP 08/31/2020	-0.07%
RICHTER GEDEON NYRT TOTAL RETURN SWAP 09/25/2019	-0.07%
NETMARBLE GAMES CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	-0.07%
CARMAX INC TOTAL RETURN SWAP 08/31/2020	-0.07%
PSG GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.07%
MEDIATEK INC TOTAL RETURN SWAP 09/25/2019	-0.07%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	-0.07%
KAKAO CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
CENCOSUD SA TOTAL RETURN SWAP 09/25/2019	-0.07%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 01/29/2020	-0.07%
CREDIT ACCEPTANCE CORP TOTAL RETURN SWAP 08/31/2020	-0.07%
WABTEC CORP TOTAL RETURN SWAP 08/31/2020	-0.07%
GENUINE PARTS CO TOTAL RETURN SWAP 08/31/2020	-0.07%
KOMERCNI BANKA AS TOTAL RETURN SWAP 01/29/2020	-0.08%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 11/28/2023	-0.08%
KIRBY CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
BANK OF HAWAII CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 09/27/2019	-0.08%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 08/31/2020	-0.08%
BDO UNIBANK INC TOTAL RETURN SWAP 09/26/2019	-0.08%
ALIBABA PICTURES GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.08%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 08/31/2020	-0.08%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.08%
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	-0.08%
MIDDLEBY CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
VALMONT INDUSTRIES TOTAL RETURN SWAP 10/12/2020	-0.08%
SHIN KONG FINANCIAL HOLDING TOTAL RETURN SWAP 09/25/2019	-0.08%
CHINA HONGQIAO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
CHUBB LTD TOTAL RETURN SWAP 08/31/2020	-0.08%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.08%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 09/25/2019	-0.08%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 09/25/2019	-0.08%
STARBUCKS CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
BANPU PUBLIC CO LTD-FOR REG TOTAL RETURN SWAP 11/15/2023	-0.09%
XINYI SOLAR HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.09%
ISKENDERUN DEMIR VE CELIK AS TOTAL RETURN SWAP 09/25/2019	-0.09%
SINOPAC FINANCIAL HOLDINGS TOTAL RETURN SWAP 01/30/2020	-0.09%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 10/12/2020	-0.09%

Security Detail

Security Description	Percent of Portfolio
ZALANDO SE TOTAL RETURN SWAP 01/29/2020	-0.09%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 09/25/2019	-0.09%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 09/27/2019	-0.09%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 09/25/2019	-0.09%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
3SBIO INC TOTAL RETURN SWAP 09/25/2019	-0.09%
AVICHINA INDUSTRY & TECH-H TOTAL RETURN SWAP 01/30/2020	-0.09%
ADIANT PLC TOTAL RETURN SWAP 01/29/2020	-0.09%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	-0.09%
CJ LOGISTICS TOTAL RETURN SWAP 09/25/2019	-0.09%
HORMEL FOODS CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
CHINA EVERBRIGHT INTL LTD TOTAL RETURN SWAP 01/29/2020	-0.09%
TESLA INC TOTAL RETURN SWAP 08/31/2020	-0.09%
MOSCOW EXCHANGE MICEX-RTS PJ TOTAL RETURN SWAP 01/29/2020	-0.10%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 09/26/2019	-0.10%
SHANGHAI FOSUN PHARMACEUTI-H TOTAL RETURN SWAP 09/25/2019	-0.10%
ITAUSA-INVESTIMENTOS ITAU SA TOTAL RETURN SWAP 01/27/2020	-0.10%
STRYKER CORP TOTAL RETURN SWAP 08/31/2020	-0.10%
GDS HOLDINGS LTD - ADR TOTAL RETURN SWAP 06/19/2020	-0.10%
BGF RETAIL CO LTD TOTAL RETURN SWAP 01/29/2020	-0.10%
SEMBCORP MARINE LTD TOTAL RETURN SWAP 09/26/2019	-0.10%
HANMI SCIENCE CO LTD TOTAL RETURN SWAP 01/29/2020	-0.10%
CHUNGHWA TELECOM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
TAIWAN COOPERATIVE FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.10%
ALTICE USA INC- A TOTAL RETURN SWAP 08/31/2020	-0.10%
QUANTA COMPUTER INC TOTAL RETURN SWAP 09/25/2019	-0.10%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 08/31/2020	-0.10%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	-0.10%
POOL CORP TOTAL RETURN SWAP 08/21/2020	-0.10%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.10%
SOJITZ CORP TOTAL RETURN SWAP 09/25/2019	-0.11%
ALIBABA GROUP HOLDING-SP ADR TOTAL RETURN SWAP 11/15/2023	-0.11%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.11%
BUMRUNGRAD HOSPITAL-FOREIGN TOTAL RETURN SWAP 01/27/2020	-0.11%
PFIZER INC TOTAL RETURN SWAP 08/31/2020	-0.11%
YAPI VE KREDI BANKASI TOTAL RETURN SWAP 09/25/2019	-0.11%
HARMONIC DRIVE SYSTEMS INC TOTAL RETURN SWAP 09/26/2019	-0.11%
SAMSUNG CARD CO TOTAL RETURN SWAP 09/25/2019	-0.11%
PEGATRON CORP TOTAL RETURN SWAP 01/30/2020	-0.11%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	-0.11%

Security Detail

Security Description	Percent of Portfolio
MARATHON OIL CORP TOTAL RETURN SWAP 01/29/2020	-0.11%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 09/11/2020	-0.11%
STRYKER CORP TOTAL RETURN SWAP 08/21/2020	-0.11%
BEIJING ENTERPRISES WATER GR TOTAL RETURN SWAP 09/25/2019	-0.11%
NISSHINBO HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.11%
SILLAJEN INC TOTAL RETURN SWAP 09/25/2019	-0.12%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 01/29/2020	-0.12%
CCC SA TOTAL RETURN SWAP 09/25/2019	-0.12%
SWITCH INC - A TOTAL RETURN SWAP 06/19/2020	-0.12%
EMLAK KONUT GAYRIMENKUL YATI TOTAL RETURN SWAP 09/25/2019	-0.12%
FAR EASTONE TELECOMM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.12%
LOTTE CORP TOTAL RETURN SWAP 09/25/2019	-0.12%
ADIENT PLC TOTAL RETURN SWAP 06/19/2020	-0.12%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 01/29/2020	-0.12%
VERSUM MATERIALS INC TOTAL RETURN SWAP 06/19/2020	-0.12%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	-0.13%
OFFICE PROPERTIES INCOME TRU TOTAL RETURN SWAP 11/15/2023	-0.13%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 06/19/2020	-0.13%
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	-0.13%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 09/26/2019	-0.13%
CHINA GAS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.13%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/21/2020	-0.13%
POSTAL SAVINGS BANK OF CHI-H TOTAL RETURN SWAP 09/25/2019	-0.13%
KGHM POLSKA MIEDZ SA TOTAL RETURN SWAP 09/25/2019	-0.13%
S-OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
KLABIN SA - UNIT TOTAL RETURN SWAP 09/26/2019	-0.13%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.13%
E.SUN FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	-0.13%
VEONEER INC TOTAL RETURN SWAP 01/27/2020	-0.13%
GENERAL INTERFACE SOLUTION TOTAL RETURN SWAP 01/30/2020	-0.13%
ENERGY ABSOLUTE PCL-FOREIGN TOTAL RETURN SWAP 05/25/2020	-0.14%
HENGAN INTL GROUP CO LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
II-VI INC TOTAL RETURN SWAP 11/15/2023	-0.14%
CHUBB LTD TOTAL RETURN SWAP 11/05/2020	-0.14%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 09/27/2019	-0.14%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 11/05/2020	-0.14%
TESLA INC TOTAL RETURN SWAP 06/19/2020	-0.14%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 11/27/2023	-0.15%
SOHO CHINA LTD TOTAL RETURN SWAP 09/25/2019	-0.15%

Security Detail

Security Description	Percent of Portfolio
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.15%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 01/27/2020	-0.15%
CATHAY FINANCIAL HOLDING CO TOTAL RETURN SWAP 01/30/2020	-0.15%
SHENZHEN INVESTMENT LTD TOTAL RETURN SWAP 09/25/2019	-0.15%
WALT DISNEY CO/THE TOTAL RETURN SWAP 11/23/2023	-0.15%
GENEXINE CO LTD TOTAL RETURN SWAP 01/29/2020	-0.15%
READY CAPITAL CORP TOTAL RETURN SWAP 11/21/2023	-0.16%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.16%
POOL CORP TOTAL RETURN SWAP 10/12/2020	-0.16%
NESTLE (MALAYSIA) BERHAD TOTAL RETURN SWAP 09/27/2019	-0.16%
TOP GLOVE CORP BHD TOTAL RETURN SWAP 09/27/2019	-0.16%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 09/11/2020	-0.16%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 06/19/2020	-0.17%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 10/12/2020	-0.17%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 06/19/2020	-0.17%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 01/29/2020	-0.17%
POLYMETAL INTERNATIONAL PLC TOTAL RETURN SWAP 01/29/2020	-0.17%
CHINA MERCHANTS BANK-H TOTAL RETURN SWAP 09/25/2019	-0.17%
INDUSTRIAL LOGISTICS PROPERT TOTAL RETURN SWAP 11/15/2023	-0.17%
MERCARI INC TOTAL RETURN SWAP 01/27/2020	-0.17%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 10/12/2020	-0.18%
CHINA POWER INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.18%
GARTNER INC TOTAL RETURN SWAP 06/19/2020	-0.19%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 11/15/2023	-0.19%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 11/20/2023	-0.19%
TRAVIS PERKINS PLC TOTAL RETURN SWAP 01/29/2020	-0.19%
CCC SA TOTAL RETURN SWAP 01/29/2020	-0.19%
CHINA EVERGRANDE GROUP TOTAL RETURN SWAP 09/25/2019	-0.19%
AMCOR LIMITED TOTAL RETURN SWAP 09/25/2019	-0.19%
WATSCO INC TOTAL RETURN SWAP 06/19/2020	-0.19%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 09/26/2019	-0.20%
NOK CORP TOTAL RETURN SWAP 01/27/2020	-0.20%
WEIR GROUP PLC/THE TOTAL RETURN SWAP 09/25/2019	-0.20%
KINGFISHER PLC TOTAL RETURN SWAP 09/25/2019	-0.20%
VIFOR PHARMA AG TOTAL RETURN SWAP 09/25/2019	-0.20%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 09/25/2019	-0.21%
ARAMARK TOTAL RETURN SWAP 12/12/2023	-0.21%
ARAMARK TOTAL RETURN SWAP 06/19/2020	-0.21%
ORION CORP/REPUBLIC OF KOREA TOTAL RETURN SWAP 01/29/2020	-0.21%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	-0.21%
M3 INC TOTAL RETURN SWAP 09/26/2019	-0.22%

Security Detail

Security Description	Percent of Portfolio
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	-0.22%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 08/31/2020	-0.22%
ING BANK SLASKI SA TOTAL RETURN SWAP 09/25/2019	-0.22%
CAMPBELL SOUP CO TOTAL RETURN SWAP 10/05/2020	-0.23%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 01/29/2020	-0.23%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 01/29/2020	-0.23%
MONOTARO CO LTD TOTAL RETURN SWAP 01/27/2020	-0.23%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.24%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 06/19/2020	-0.24%
TESCO PLC TOTAL RETURN SWAP 01/29/2020	-0.24%
PERKINELMER INC TOTAL RETURN SWAP 08/21/2020	-0.25%
BANK OF HAWAII CORP TOTAL RETURN SWAP 11/05/2020	-0.25%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 10/22/2020	-0.25%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 06/19/2020	-0.25%
CENTURYLINK INC TOTAL RETURN SWAP 08/10/2020	-0.25%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 01/29/2020	-0.26%
ROYAL BANK OF SCOTLAND GROUP TOTAL RETURN SWAP 01/29/2020	-0.26%
GENESE & WYOMING INC-CL A TOTAL RETURN SWAP 11/20/2023	-0.26%
NOVOZYMES A/S-B SHARES TOTAL RETURN SWAP 01/29/2020	-0.26%
AEON CO LTD TOTAL RETURN SWAP 01/27/2020	-0.26%
PFIZER INC TOTAL RETURN SWAP 06/19/2020	-0.26%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 06/19/2020	-0.26%
AMERCO TOTAL RETURN SWAP 08/21/2020	-0.26%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 06/19/2020	-0.26%
TABCORP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.27%
BUNGE LTD TOTAL RETURN SWAP 01/29/2020	-0.27%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 11/28/2023	-0.27%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 08/21/2020	-0.27%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.27%
JABIL INC TOTAL RETURN SWAP 11/20/2023	-0.28%
STARBUCKS CORP TOTAL RETURN SWAP 06/19/2020	-0.28%
FAMILYMART UNY HOLDINGS CO L TOTAL RETURN SWAP 01/27/2020	-0.28%
ZILLOW GROUP INC - A TOTAL RETURN SWAP 09/11/2020	-0.28%
EURONET WORLDWIDE INC TOTAL RETURN SWAP 11/20/2023	-0.28%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	-0.28%
ENCANA CORP TOTAL RETURN SWAP 01/29/2020	-0.28%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 01/29/2020	-0.29%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 11/05/2020	-0.29%
PARK24 CO LTD TOTAL RETURN SWAP 09/26/2019	-0.29%
COGNEX CORP TOTAL RETURN SWAP 09/11/2020	-0.29%
SEVERN TRENT PLC TOTAL RETURN SWAP 09/25/2019	-0.29%

Security Detail

Security Description	Percent of Portfolio
BANK OF KYOTO LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.29%
ASSURANT INC TOTAL RETURN SWAP 08/21/2020	-0.30%
STRYKER CORP TOTAL RETURN SWAP 08/10/2020	-0.30%
FASTENAL CO TOTAL RETURN SWAP 10/22/2020	-0.30%
WABTEC CORP TOTAL RETURN SWAP 06/19/2020	-0.30%
COOPER COS INC/THE TOTAL RETURN SWAP 10/22/2020	-0.30%
GW PHARMACEUTICALS -ADR TOTAL RETURN SWAP 12/12/2023	-0.30%
HANESBRANDS INC TOTAL RETURN SWAP 06/19/2020	-0.31%
TWILIO INC - A TOTAL RETURN SWAP 11/20/2023	-0.31%
2U INC TOTAL RETURN SWAP 06/19/2020	-0.31%
MCDONALD'S HOLDINGS CO JAPAN TOTAL RETURN SWAP 01/27/2020	-0.32%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 01/29/2020	-0.32%
WOOD GROUP (JOHN) PLC TOTAL RETURN SWAP 01/29/2020	-0.32%
ALLEGION PLC TOTAL RETURN SWAP 09/11/2020	-0.32%
KOBAYASHI PHARMACEUTICAL CO TOTAL RETURN SWAP 01/27/2020	-0.32%
GARTNER INC TOTAL RETURN SWAP 08/21/2020	-0.32%
GENESEE & WYOMING INC-CL A TOTAL RETURN SWAP 11/05/2020	-0.33%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.33%
K+S AG-REG TOTAL RETURN SWAP 01/29/2020	-0.33%
CVS HEALTH CORP TOTAL RETURN SWAP 12/04/2023	-0.33%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 08/21/2020	-0.33%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	-0.33%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 09/11/2020	-0.33%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 01/29/2020	-0.33%
ACTIVISION BLIZZARD INC TOTAL RETURN SWAP 10/22/2020	-0.33%
TEVA PHARMACEUTICAL-SP ADR TOTAL RETURN SWAP 12/12/2023	-0.34%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 06/19/2020	-0.34%
AMDOCS LTD TOTAL RETURN SWAP 12/12/2023	-0.34%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	-0.34%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.34%
FIRST SOLAR INC TOTAL RETURN SWAP 06/19/2020	-0.34%
JABIL INC TOTAL RETURN SWAP 11/05/2020	-0.34%
TORCHMARK CORP TOTAL RETURN SWAP 12/04/2023	-0.35%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	-0.35%
TRINITY INDUSTRIES INC TOTAL RETURN SWAP 12/04/2023	-0.35%
AMERCO TOTAL RETURN SWAP 06/19/2020	-0.35%
SAIPEM SPA TOTAL RETURN SWAP 01/29/2020	-0.35%
COOPER COS INC/THE TOTAL RETURN SWAP 08/31/2020	-0.35%
RECKITT BENCKISER GROUP PLC TOTAL RETURN SWAP 01/29/2020	-0.35%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.36%
MICRO FOCUS INTERNATIONAL TOTAL RETURN SWAP 01/29/2020	-0.36%

Security Detail

Security Description	Percent of Portfolio
VERSUM MATERIALS INC TOTAL RETURN SWAP 01/29/2020	-0.36%
ORIGIN ENERGY LTD TOTAL RETURN SWAP 01/29/2020	-0.36%
BATS GLOBAL MARKETS INC TOTAL RETURN SWAP 01/29/2020	-0.36%
MISUMI GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.36%
CINTAS CORP TOTAL RETURN SWAP 12/04/2023	-0.36%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	-0.36%
JACK HENRY & ASSOCIATES INC TOTAL RETURN SWAP 06/19/2020	-0.36%
AMDOCS LTD TOTAL RETURN SWAP 12/04/2023	-0.36%
METTLER-TOLEDO INTERNATIONAL TOTAL RETURN SWAP 11/05/2020	-0.36%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	-0.36%
CELGENE CORP TOTAL RETURN SWAP 06/19/2020	-0.37%
DUFREY AG-REG TOTAL RETURN SWAP 09/25/2019	-0.37%
SHIMANO INC TOTAL RETURN SWAP 01/27/2020	-0.37%
SYDNEY AIRPORT TOTAL RETURN SWAP 01/29/2020	-0.37%
VICINITY CENTRES TOTAL RETURN SWAP 01/29/2020	-0.37%
TARGET CORP TOTAL RETURN SWAP 12/04/2023	-0.37%
ASICS CORP TOTAL RETURN SWAP 01/27/2020	-0.38%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 01/29/2020	-0.38%
FNF GROUP TOTAL RETURN SWAP 12/04/2023	-0.38%
WORLDLINE SA TOTAL RETURN SWAP 01/29/2020	-0.38%
BOSTON SCIENTIFIC CORP TOTAL RETURN SWAP 12/04/2023	-0.38%
ARGENX SE - ADR TOTAL RETURN SWAP 12/12/2023	-0.38%
RYANAIR HOLDINGS PLC-SP ADR TOTAL RETURN SWAP 12/12/2023	-0.38%
STRYKER CORP TOTAL RETURN SWAP 06/19/2020	-0.38%
FLUOR CORP TOTAL RETURN SWAP 01/29/2020	-0.38%
MEDICLINIC INTERNATIONAL PLC TOTAL RETURN SWAP 01/29/2020	-0.38%
MARATHON OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.38%
HARRIS CORP TOTAL RETURN SWAP 01/29/2020	-0.38%
COTY INC-CL A TOTAL RETURN SWAP 01/29/2020	-0.39%
MGM CHINA HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.39%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 06/19/2020	-0.39%
DAVIDE CAMPARI-MILANO SPA TOTAL RETURN SWAP 01/29/2020	-0.39%
STATOIL ASA TOTAL RETURN SWAP 09/11/2020	-0.39%
SINO LAND CO TOTAL RETURN SWAP 01/29/2020	-0.39%
JERONIMO MARTINS TOTAL RETURN SWAP 01/29/2020	-0.39%
OSRAM LICHT AG TOTAL RETURN SWAP 01/29/2020	-0.39%
KAZ Minerals PLC TOTAL RETURN SWAP 01/29/2020	-0.39%
HARGREAVES LANSDOWN PLC TOTAL RETURN SWAP 01/29/2020	-0.40%
FNB CORP TOTAL RETURN SWAP 09/11/2020	-0.40%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	-0.40%
FORTESCUE METALS GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.40%

Security Detail

Security Description	Percent of Portfolio
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 08/21/2020	-0.41%
FLEX LTD TOTAL RETURN SWAP 01/29/2020	-0.41%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 08/10/2020	-0.41%
ALTICE USA INC- A TOTAL RETURN SWAP 09/25/2019	-0.42%
SKANSKA AB-B SHS TOTAL RETURN SWAP 01/29/2020	-0.42%
RICOH CO LTD TOTAL RETURN SWAP 01/27/2020	-0.42%
FIRST RESOURCES LTD TOTAL RETURN SWAP 01/29/2020	-0.42%
RAMSAY HEALTH CARE LTD TOTAL RETURN SWAP 01/29/2020	-0.42%
TOKYU FUDOSAN HOLDINGS CORP TOTAL RETURN SWAP 01/27/2020	-0.42%
STERICYCLE INC TOTAL RETURN SWAP 01/28/2022	-0.42%
WPP PLC TOTAL RETURN SWAP 01/29/2020	-0.42%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 10/12/2020	-0.42%
BWX TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2022	-0.43%
INVESTMENT AB LATOUR-B SHS TOTAL RETURN SWAP 01/29/2020	-0.43%
FNB CORP TOTAL RETURN SWAP 10/22/2020	-0.43%
STANLEY BLACK & DECKER INC TOTAL RETURN SWAP 06/19/2020	-0.43%
PERKINELMER INC TOTAL RETURN SWAP 06/19/2020	-0.43%
NCR CORPORATION TOTAL RETURN SWAP 01/28/2022	-0.43%
DAIFUKU CO LTD TOTAL RETURN SWAP 09/26/2019	-0.43%
IPG PHOTONICS CORP TOTAL RETURN SWAP 10/12/2020	-0.44%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 09/26/2019	-0.44%
HULIC CO LTD TOTAL RETURN SWAP 01/27/2020	-0.44%
SUMITOMO DAINIPPON PHARMA CO TOTAL RETURN SWAP 01/27/2020	-0.44%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 09/25/2019	-0.44%
KANSAS CITY SOUTHERN TOTAL RETURN SWAP 10/12/2020	-0.44%
CHIBA BANK LTD/THE TOTAL RETURN SWAP 01/27/2020	-0.45%
GLANBIA PLC TOTAL RETURN SWAP 01/29/2020	-0.45%
WYNN RESORTS LTD TOTAL RETURN SWAP 01/28/2022	-0.45%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 06/19/2020	-0.45%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 01/29/2020	-0.45%
COMMERCE BANCSHARES INC TOTAL RETURN SWAP 01/28/2022	-0.45%
DON QUIJOTE HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	-0.45%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 06/19/2020	-0.45%
MOHAWK INDUSTRIES INC TOTAL RETURN SWAP 11/05/2020	-0.45%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/10/2020	-0.46%
AMBU A/S-B TOTAL RETURN SWAP 01/29/2020	-0.46%
JM AB TOTAL RETURN SWAP 12/12/2023	-0.46%
ANALOG DEVICES INC TOTAL RETURN SWAP 01/28/2022	-0.46%
BANK OF HAWAII CORP TOTAL RETURN SWAP 06/19/2020	-0.46%
WELBILT INC TOTAL RETURN SWAP 01/29/2020	-0.46%
CAMPBELL SOUP CO TOTAL RETURN SWAP 09/11/2020	-0.46%

Security Detail

Security Description	Percent of Portfolio
KEIO CORP TOTAL RETURN SWAP 01/27/2020	-0.47%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 08/10/2020	-0.47%
SWITCH INC - A TOTAL RETURN SWAP 08/31/2020	-0.48%
MADISON SQUARE GARDEN CO- A TOTAL RETURN SWAP 10/12/2020	-0.48%
SALESFORCE.COM INC TOTAL RETURN SWAP 10/22/2020	-0.49%
KION GROUP AG TOTAL RETURN SWAP 09/25/2019	-0.49%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 10/12/2020	-0.49%
BENDIGO AND ADELAIDE BANK TOTAL RETURN SWAP 09/11/2020	-0.50%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	-0.50%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 06/19/2020	-0.50%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 01/29/2020	-0.50%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 08/31/2020	-0.50%
VALMONT INDUSTRIES TOTAL RETURN SWAP 06/19/2020	-0.50%
KIRBY CORP TOTAL RETURN SWAP 06/19/2020	-0.51%
NUTANIX INC - A TOTAL RETURN SWAP 09/11/2020	-0.51%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 06/19/2020	-0.51%
CHUBB LTD TOTAL RETURN SWAP 06/19/2020	-0.51%
WABTEC CORP TOTAL RETURN SWAP 01/29/2020	-0.51%
HORMEL FOODS CORP TOTAL RETURN SWAP 01/29/2020	-0.51%
BANK OF HAWAII CORP TOTAL RETURN SWAP 01/29/2020	-0.51%
REMY COINTREAU TOTAL RETURN SWAP 09/25/2019	-0.52%
MIDDLEBY CORP TOTAL RETURN SWAP 06/19/2020	-0.52%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/29/2020	-0.52%
HANESBRANDS INC TOTAL RETURN SWAP 01/29/2020	-0.52%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/29/2020	-0.53%
ALLIANZ SE-REG TOTAL RETURN SWAP 06/19/2020	-0.53%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 09/11/2020	-0.53%
ALLEGION PLC TOTAL RETURN SWAP 01/29/2020	-0.53%
MONOTARO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.54%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 01/29/2020	-0.54%
WATSCO INC TOTAL RETURN SWAP 08/21/2020	-0.54%
FLUOR CORP TOTAL RETURN SWAP 06/19/2020	-0.54%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 06/19/2020	-0.54%
CAMPBELL SOUP CO TOTAL RETURN SWAP 06/19/2020	-0.56%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 06/19/2020	-0.56%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 08/21/2020	-0.57%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 06/19/2020	-0.57%
VENTURE CORP LTD TOTAL RETURN SWAP 09/26/2019	-0.58%
MATTEL INC TOTAL RETURN SWAP 01/29/2020	-0.59%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 01/29/2020	-0.59%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.60%

Security Detail

Security Description	Percent of Portfolio
CENTURYLINK INC TOTAL RETURN SWAP 01/29/2020	-0.60%
JM SMUCKER CO/THE TOTAL RETURN SWAP 01/29/2020	-0.61%
MADISON SQUARE GARDEN CO- A TOTAL RETURN SWAP 10/22/2020	-0.62%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 08/21/2020	-0.62%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 06/19/2020	-0.64%
AUTONATION INC TOTAL RETURN SWAP 06/19/2020	-0.64%
HORMEL FOODS CORP TOTAL RETURN SWAP 08/21/2020	-0.65%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	-0.66%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 08/21/2020	-0.66%
LEGGETT & PLATT INC TOTAL RETURN SWAP 01/29/2020	-0.66%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/29/2020	-0.67%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 06/19/2020	-0.67%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 09/25/2019	-0.67%
COGNEX CORP TOTAL RETURN SWAP 01/29/2020	-0.67%
SKANSKA AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.68%
BENDIGO AND ADELAIDE BANK TOTAL RETURN SWAP 11/05/2020	-0.68%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 01/29/2020	-0.69%
MACY'S INC TOTAL RETURN SWAP 09/11/2020	-0.69%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 10/22/2020	-0.70%
HEICO CORP-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.71%
JM SMUCKER CO/THE TOTAL RETURN SWAP 10/12/2020	-0.71%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 01/28/2025	-0.71%
DEERE & CO TOTAL RETURN SWAP 06/19/2020	-0.74%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.74%
KIRBY CORP TOTAL RETURN SWAP 01/29/2020	-0.74%
AMERCO TOTAL RETURN SWAP 01/29/2020	-0.74%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.74%
GENUINE PARTS CO TOTAL RETURN SWAP 01/29/2020	-0.74%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/29/2020	-0.76%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 11/15/2023	-0.76%
VERSUM MATERIALS INC TOTAL RETURN SWAP 09/11/2020	-0.77%
ICA GRUPPEN AB TOTAL RETURN SWAP 01/29/2020	-0.79%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.79%
MIDDLEBY CORP TOTAL RETURN SWAP 01/29/2020	-0.79%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 06/19/2020	-0.80%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 06/19/2020	-0.80%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 01/29/2020	-0.81%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 01/28/2025	-0.82%
PERKINELMER INC TOTAL RETURN SWAP 01/29/2020	-0.83%
CARMAX INC TOTAL RETURN SWAP 01/29/2020	-0.84%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 06/19/2020	-0.84%

Security Detail

Security Description	Percent of Portfolio
CREDIT ACCEPTANCE CORP TOTAL RETURN SWAP 01/29/2020	-0.84%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	-0.85%
CHUBB LTD TOTAL RETURN SWAP 01/29/2020	-0.85%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/29/2020	-0.87%
DEERE & CO TOTAL RETURN SWAP 01/29/2020	-0.91%
KANSAS CITY SOUTHERN TOTAL RETURN SWAP 08/31/2020	-0.94%
COHERENT INC TOTAL RETURN SWAP 09/11/2020	-0.99%
STANLEY BLACK & DECKER INC TOTAL RETURN SWAP 08/21/2020	-1.00%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 06/19/2020	-1.03%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	-1.07%
ASSURANT INC TOTAL RETURN SWAP 06/19/2020	-1.09%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	-1.11%
ORACLE CORP TOTAL RETURN SWAP 06/19/2020	-1.12%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 01/29/2020	-1.17%
PFIZER INC TOTAL RETURN SWAP 01/29/2020	-1.19%
GARTNER INC TOTAL RETURN SWAP 01/29/2020	-1.21%
POOL CORP TOTAL RETURN SWAP 06/19/2020	-1.22%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	-1.22%
GENERAL MILLS INC TOTAL RETURN SWAP 06/19/2020	-1.26%
WATSCO INC TOTAL RETURN SWAP 01/29/2020	-1.26%
CME GROUP INC TOTAL RETURN SWAP 09/11/2020	-1.30%
STRYKER CORP TOTAL RETURN SWAP 01/29/2020	-1.41%