

Security Detail

Security Description	Percent of Portfolio
KLA-TENCOR CORP TOTAL RETURN SWAP 01/28/2025	2.40%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	2.03%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 01/28/2025	2.03%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 01/28/2025	1.99%
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 01/28/2025	1.94%
MASTERCARD INC - A TOTAL RETURN SWAP 01/28/2025	1.93%
CUMMINS INC TOTAL RETURN SWAP 01/28/2025	1.93%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	1.83%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 01/28/2025	1.82%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 01/28/2025	1.79%
ROSS STORES INC TOTAL RETURN SWAP 01/28/2025	1.72%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 01/28/2025	1.69%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	1.61%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	1.55%
AMAZON.COM INC TOTAL RETURN SWAP 01/28/2025	1.55%
METLIFE INC TOTAL RETURN SWAP 01/28/2025	1.53%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 01/28/2025	1.52%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 01/28/2025	1.52%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 01/28/2025	1.49%
UNION PACIFIC CORP TOTAL RETURN SWAP 01/28/2025	1.48%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/28/2025	1.44%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/28/2025	1.42%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 01/28/2025	1.37%
STATE STREET CORP TOTAL RETURN SWAP 01/28/2025	1.36%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 01/28/2025	1.36%
TERADATA CORP TOTAL RETURN SWAP 01/28/2025	1.36%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 01/28/2025	1.34%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 01/28/2025	1.33%
COMERICA INC TOTAL RETURN SWAP 01/28/2025	1.33%
EXTENDED STAY AMERICA INC TOTAL RETURN SWAP 01/28/2025	1.27%
FIRST HAWAIIAN INC TOTAL RETURN SWAP 01/28/2025	1.25%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 01/28/2025	1.24%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 01/28/2025	1.23%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 01/28/2025	1.20%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	1.16%
GILEAD SCIENCES INC TOTAL RETURN SWAP 01/28/2025	1.16%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	1.16%
ROBERT HALF INTL INC TOTAL RETURN SWAP 01/28/2025	1.15%
CDW CORP/DE TOTAL RETURN SWAP 01/28/2025	1.13%
EAST WEST BANCORP INC TOTAL RETURN SWAP 01/28/2025	1.12%
UMPOUA HOLDINGS CORP TOTAL RETURN SWAP 01/28/2025	1.11%

Security Detail

Security Description	Percent of Portfolio
EVERCORE INC - A TOTAL RETURN SWAP 01/28/2025	1.11%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/28/2025	1.10%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 01/28/2025	1.09%
SWEDISH MATCH AB TOTAL RETURN SWAP 01/28/2025	1.06%
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 01/28/2025	1.05%
LENNAR CORP-A TOTAL RETURN SWAP 01/28/2025	1.05%
UCB SA TOTAL RETURN SWAP 01/28/2025	1.04%
ALPHABET INC-CL A TOTAL RETURN SWAP 01/28/2025	1.02%
ITT INC TOTAL RETURN SWAP 01/28/2025	1.01%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/28/2025	1.00%
NORFOLK SOUTHERN CORP TOTAL RETURN SWAP 01/28/2025	1.00%
KIMBERLY-CLARK CORP TOTAL RETURN SWAP 01/28/2025	0.98%
PREMIER INC-CLASS A TOTAL RETURN SWAP 01/28/2025	0.98%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 01/28/2025	0.98%
WABCO HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.96%
BRUKER CORP TOTAL RETURN SWAP 01/28/2025	0.96%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 01/28/2025	0.95%
TAPESTRY INC TOTAL RETURN SWAP 01/28/2025	0.95%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/28/2025	0.95%
WW GRAINGER INC TOTAL RETURN SWAP 01/28/2025	0.94%
FIRST DATA CORP- CLASS A TOTAL RETURN SWAP 01/28/2025	0.92%
CAPITAL ONE FINANCIAL CORP TOTAL RETURN SWAP 01/28/2025	0.92%
STRYKER CORP TOTAL RETURN SWAP 01/28/2025	0.92%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 01/28/2025	0.91%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 01/28/2025	0.90%
POST HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.89%
TELEPHONE AND DATA SYSTEMS TOTAL RETURN SWAP 01/28/2025	0.89%
TREEHOUSE FOODS INC TOTAL RETURN SWAP 01/28/2025	0.89%
UNITED PARCEL SERVICE-CL B TOTAL RETURN SWAP 01/28/2025	0.87%
LAMB WESTON HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.87%
JM SMUCKER CO TOTAL RETURN SWAP 01/28/2025	0.86%
AKAMAI TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	0.84%
METSO OYJ TOTAL RETURN SWAP 01/28/2025	0.83%
INTEGRATED DEVICE TECH INC TOTAL RETURN SWAP 01/28/2025	0.83%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/28/2025	0.83%
SPARK THERAPEUTICS INC TOTAL RETURN SWAP 01/28/2025	0.82%
GARTNER INC TOTAL RETURN SWAP 01/28/2025	0.81%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 01/28/2025	0.79%
ONEMAIN HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.78%
CAMPBELL SOUP CO TOTAL RETURN SWAP 01/28/2025	0.77%
FINISAR CORPORATION TOTAL RETURN SWAP 01/28/2025	0.76%

Security Detail

Security Description	Percent of Portfolio
STARBUCKS CORP TOTAL RETURN SWAP 01/28/2025	0.76%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 01/28/2025	0.76%
PEGASYSTEMS INC TOTAL RETURN SWAP 01/28/2025	0.76%
AMETEK INC TOTAL RETURN SWAP 01/28/2025	0.75%
ADVANCE AUTO PARTS INC TOTAL RETURN SWAP 01/28/2025	0.74%
BOEING CO TOTAL RETURN SWAP 01/28/2025	0.72%
SAGE GROUP PLC TOTAL RETURN SWAP 01/28/2025	0.72%
NVENT ELECTRIC PLC TOTAL RETURN SWAP 01/28/2025	0.70%
RALPH LAUREN CORP TOTAL RETURN SWAP 01/28/2025	0.70%
WATSCO INC TOTAL RETURN SWAP 01/28/2025	0.69%
DELL TECHNOLOGIES -C TOTAL RETURN SWAP 01/28/2025	0.67%
KAMIGUMI CO LTD TOTAL RETURN SWAP 01/28/2025	0.66%
PACIFIC BIOSCIENCES OF CALIF TOTAL RETURN SWAP 01/28/2025	0.66%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 01/28/2025	0.64%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 01/28/2025	0.64%
ASTRAZENECA PLC TOTAL RETURN SWAP 01/28/2025	0.64%
CYPRESS SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/28/2025	0.62%
UNIVAR INC TOTAL RETURN SWAP 01/28/2025	0.62%
JARDINE CYCLE & CARRIAGE LTD TOTAL RETURN SWAP 01/28/2025	0.62%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 01/28/2025	0.62%
PAYPAL HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.62%
NETAPP INC TOTAL RETURN SWAP 01/28/2025	0.61%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/28/2025	0.61%
THOR INDUSTRIES INC TOTAL RETURN SWAP 01/28/2025	0.59%
TEXTRON INC TOTAL RETURN SWAP 01/28/2025	0.59%
PURE STORAGE INC - CLASS A TOTAL RETURN SWAP 01/28/2025	0.59%
CSX CORP TOTAL RETURN SWAP 01/28/2025	0.59%
INCYTE CORP TOTAL RETURN SWAP 01/28/2025	0.59%
SONOVA HOLDING AG-REG TOTAL RETURN SWAP 01/28/2025	0.58%
IPSEN TOTAL RETURN SWAP 01/28/2025	0.58%
TYSON FOODS INC-CL A TOTAL RETURN SWAP 01/28/2025	0.58%
OMV AG TOTAL RETURN SWAP 01/28/2025	0.57%
DARDEN RESTAURANTS INC TOTAL RETURN SWAP 01/28/2025	0.56%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 01/28/2025	0.56%
GARMIN LTD TOTAL RETURN SWAP 01/28/2025	0.56%
WESTERN ALLIANCE BANCORP TOTAL RETURN SWAP 01/28/2025	0.56%
WALMART INC TOTAL RETURN SWAP 01/28/2025	0.55%
WALT DISNEY CO TOTAL RETURN SWAP 01/28/2025	0.54%
SANTOS LTD TOTAL RETURN SWAP 01/28/2025	0.54%
PERSIMMON PLC TOTAL RETURN SWAP 01/28/2025	0.54%
TRAVELERS COS INC TOTAL RETURN SWAP 01/28/2025	0.54%

Security Detail

Security Description	Percent of Portfolio
WASTE MANAGEMENT INC TOTAL RETURN SWAP 01/28/2025	0.53%
PROCTER & GAMBLE CO TOTAL RETURN SWAP 01/28/2025	0.53%
LOWE'S COS INC TOTAL RETURN SWAP 01/28/2025	0.53%
BARRATT DEVELOPMENTS PLC TOTAL RETURN SWAP 01/28/2025	0.52%
NIKE INC -CL B TOTAL RETURN SWAP 01/28/2025	0.52%
CAPRI HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.52%
BLUESCOPE STEEL LTD TOTAL RETURN SWAP 01/28/2025	0.51%
ASHTHEAD GROUP PLC TOTAL RETURN SWAP 01/28/2025	0.51%
SYMANTEC CORP TOTAL RETURN SWAP 01/28/2025	0.50%
THK CO LTD TOTAL RETURN SWAP 01/28/2025	0.50%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 01/28/2025	0.49%
DOLBY LABORATORIES INC-CL A TOTAL RETURN SWAP 01/28/2025	0.49%
CONAGRA BRANDS INC TOTAL RETURN SWAP 01/28/2025	0.49%
DOVER CORP TOTAL RETURN SWAP 01/28/2025	0.49%
JACOBS ENGINEERING GROUP INC TOTAL RETURN SWAP 01/28/2025	0.48%
SKANSKA AB-B SHS TOTAL RETURN SWAP 01/28/2025	0.47%
DASSAULT AVIATION SA TOTAL RETURN SWAP 01/28/2025	0.46%
ESSITY AKTIEBOLAG-B TOTAL RETURN SWAP 01/28/2025	0.46%
RINGCENTRAL INC-CLASS A TOTAL RETURN SWAP 01/28/2025	0.46%
ZALANDO SE TOTAL RETURN SWAP 01/28/2025	0.46%
DUFREY AG-REG TOTAL RETURN SWAP 01/28/2025	0.46%
SHIZUOKA BANK LTD TOTAL RETURN SWAP 01/28/2025	0.46%
AMADA HOLDINGS CO LTD TOTAL RETURN SWAP 01/28/2025	0.46%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 01/28/2025	0.45%
SOFTWARE AG TOTAL RETURN SWAP 01/28/2025	0.45%
DIRECT LINE INSURANCE GROUP TOTAL RETURN SWAP 01/28/2025	0.45%
NGK INSULATORS LTD TOTAL RETURN SWAP 01/28/2025	0.44%
L3 TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	0.44%
MITSUBISHI MOTORS CORP TOTAL RETURN SWAP 01/28/2025	0.44%
SHIONOGI & CO LTD TOTAL RETURN SWAP 01/28/2025	0.44%
MATTEL INC TOTAL RETURN SWAP 01/28/2025	0.44%
KEYSIGHT TECHNOLOGIES IN TOTAL RETURN SWAP 01/28/2025	0.44%
CROWN RESORTS LTD TOTAL RETURN SWAP 01/28/2025	0.44%
AUTOLIV INC TOTAL RETURN SWAP 01/28/2025	0.43%
CELGENE CORP TOTAL RETURN SWAP 01/28/2025	0.43%
ICA GRUPPEN AB TOTAL RETURN SWAP 01/28/2025	0.43%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 01/28/2025	0.43%
K+S AG-REG TOTAL RETURN SWAP 01/28/2025	0.43%
URBAN OUTFITTERS INC TOTAL RETURN SWAP 01/28/2025	0.43%
CLEAN HARBORS INC TOTAL RETURN SWAP 01/28/2025	0.43%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 01/28/2025	0.43%

Security Detail

Security Description	Percent of Portfolio
HANG SENG BANK LTD TOTAL RETURN SWAP 01/28/2025	0.43%
DANAHER CORP TOTAL RETURN SWAP 01/28/2025	0.42%
SANKYO CO LTD TOTAL RETURN SWAP 01/28/2025	0.42%
STRAUMANN HOLDING AG-REG TOTAL RETURN SWAP 01/28/2025	0.42%
RED HAT INC TOTAL RETURN SWAP 01/28/2025	0.42%
MARRIOTT INTERNATIONAL -CL A TOTAL RETURN SWAP 01/28/2025	0.42%
DONALDSON CO INC TOTAL RETURN SWAP 01/28/2025	0.42%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 01/28/2025	0.42%
ALLERGAN PLC TOTAL RETURN SWAP 01/28/2025	0.42%
NIGHTSTAR THERAPEUTICS PLC TOTAL RETURN SWAP 01/28/2025	0.41%
AMERICAN MIDSTREAM PARTNERS TOTAL RETURN SWAP 01/28/2025	0.41%
QUANTENNA COMMUNICATIONS INC TOTAL RETURN SWAP 01/28/2025	0.41%
ALLSTATE CORP TOTAL RETURN SWAP 01/28/2025	0.41%
ULTIMATE SOFTWARE GROUP INC TOTAL RETURN SWAP 01/28/2025	0.41%
ATTUNITY LTD TOTAL RETURN SWAP 01/28/2025	0.40%
BEST BUY CO INC TOTAL RETURN SWAP 01/28/2025	0.40%
MELLANOX TECHNOLOGIES LTD TOTAL RETURN SWAP 01/28/2025	0.40%
LUXOFT HOLDING INC TOTAL RETURN SWAP 01/28/2025	0.40%
ADIDAS AG TOTAL RETURN SWAP 01/28/2025	0.40%
TRAVELPORT WORLDWIDE LTD TOTAL RETURN SWAP 01/28/2025	0.40%
MAXWELL TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	0.39%
VENTURE CORP LTD TOTAL RETURN SWAP 01/28/2025	0.39%
GENERAL MILLS INC TOTAL RETURN SWAP 01/28/2025	0.38%
HOCHTIEF AG TOTAL RETURN SWAP 01/28/2025	0.38%
ACS ACTIVIDADES CONS Y SERV TOTAL RETURN SWAP 01/28/2025	0.38%
MONDI PLC TOTAL RETURN SWAP 01/28/2025	0.38%
BERKELEY GROUP HOLDINGS TOTAL RETURN SWAP 01/28/2025	0.38%
COMPUGROUP MEDICAL SE TOTAL RETURN SWAP 01/28/2025	0.37%
VOLKSWAGEN AG-PREF TOTAL RETURN SWAP 01/28/2025	0.37%
ASAHI GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.37%
KYOCERA CORP TOTAL RETURN SWAP 01/28/2025	0.37%
MBT FINANCIAL CORP TOTAL RETURN SWAP 01/28/2025	0.35%
YANGZIJIANG SHIPBUILDING TOTAL RETURN SWAP 01/28/2025	0.35%
LSC COMMUNICATIONS INC TOTAL RETURN SWAP 01/28/2025	0.35%
WIRECARD AG TOTAL RETURN SWAP 01/28/2025	0.34%
CARNIVAL PLC TOTAL RETURN SWAP 01/28/2025	0.34%
SEVERN TRENT PLC TOTAL RETURN SWAP 01/28/2025	0.34%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 01/28/2025	0.33%
SUMITOMO ELECTRIC INDUSTRIES TOTAL RETURN SWAP 01/28/2025	0.33%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/28/2025	0.33%
EATON CORP PLC TOTAL RETURN SWAP 01/28/2025	0.33%

Security Detail

Security Description	Percent of Portfolio
PEUGEOT SA TOTAL RETURN SWAP 01/28/2025	0.33%
mitsui fudosan co ltd total return swap 01/28/2025	0.33%
asm pacific technology total return swap 01/28/2025	0.32%
TOKYO ELECTRON LTD TOTAL RETURN SWAP 01/28/2025	0.32%
SCOR SE TOTAL RETURN SWAP 01/28/2025	0.32%
PENTAIR PLC TOTAL RETURN SWAP 01/28/2025	0.32%
TOYO SUISAN KAISHA LTD TOTAL RETURN SWAP 01/28/2025	0.32%
QORVO INC TOTAL RETURN SWAP 01/28/2025	0.31%
SHIN-ETSU CHEMICAL CO LTD TOTAL RETURN SWAP 01/28/2025	0.31%
USS CO LTD TOTAL RETURN SWAP 01/28/2025	0.31%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/28/2025	0.31%
HILL-ROM HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.31%
AMDOCS LTD TOTAL RETURN SWAP 01/28/2025	0.30%
HITACHI HIGH-TECHNOLOGIES CO TOTAL RETURN SWAP 01/28/2025	0.30%
JBS SA TOTAL RETURN SWAP 01/28/2025	0.30%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 01/28/2025	0.30%
ISUZU MOTORS LTD TOTAL RETURN SWAP 01/28/2025	0.29%
CK HUTCHISON HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.29%
LANXESS AG TOTAL RETURN SWAP 01/28/2025	0.29%
SPIRIT AEROSYSTEMS HOLD-CL A TOTAL RETURN SWAP 01/28/2025	0.28%
SUNDRUG CO LTD TOTAL RETURN SWAP 01/28/2025	0.28%
PORSCHE AUTOMOBIL HLDG-PRF TOTAL RETURN SWAP 01/28/2025	0.28%
LONGFOR GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.28%
TGS NOPEC GEOPHYSICAL CO ASA TOTAL RETURN SWAP 01/28/2025	0.27%
KAISA GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.27%
ISRAEL DISCOUNT BANK-A TOTAL RETURN SWAP 01/28/2025	0.27%
ROYAL UNIBREW TOTAL RETURN SWAP 01/28/2025	0.26%
FUJI ELECTRIC CO LTD TOTAL RETURN SWAP 01/28/2025	0.26%
NOVATEK MICROELECTRONICS COR TOTAL RETURN SWAP 01/28/2025	0.26%
IMPERIAL BRANDS PLC TOTAL RETURN SWAP 01/28/2025	0.25%
AVISTA CORP TOTAL RETURN SWAP 01/28/2025	0.25%
L BRANDS INC TOTAL RETURN SWAP 01/28/2025	0.25%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 01/28/2025	0.25%
TRAVIS PERKINS PLC TOTAL RETURN SWAP 01/28/2025	0.24%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 01/28/2025	0.24%
TOKYO CENTURY CORP TOTAL RETURN SWAP 01/28/2025	0.24%
MEDIPAL HOLDINGS CORP TOTAL RETURN SWAP 01/28/2025	0.24%
DELTA ELECTRONICS INC TOTAL RETURN SWAP 01/28/2025	0.24%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 01/28/2025	0.24%
PKO BANK POLSKI SA TOTAL RETURN SWAP 01/28/2025	0.23%
SOCIETE GENERALE SA TOTAL RETURN SWAP 01/28/2025	0.23%

Security Detail

Security Description	Percent of Portfolio
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 01/28/2025	0.22%
BEMIS COMPANY TOTAL RETURN SWAP 01/28/2025	0.22%
WALMART DE MEXICO SAB DE CV TOTAL RETURN SWAP 01/28/2025	0.22%
NOK CORP TOTAL RETURN SWAP 01/28/2025	0.22%
BANCO BTG PACTUAL SA-UNIT TOTAL RETURN SWAP 01/28/2025	0.21%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 01/28/2025	0.21%
NXP SEMICONDUCTORS NV TOTAL RETURN SWAP 01/28/2025	0.21%
FUYAO GLASS INDUSTRY GROUP-H TOTAL RETURN SWAP 01/28/2025	0.21%
ARAMARK TOTAL RETURN SWAP 01/28/2025	0.21%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 01/28/2025	0.20%
ELANCO ANIMAL HEALTH INC TOTAL RETURN SWAP 01/28/2025	0.20%
MEDY-TOX INC TOTAL RETURN SWAP 01/28/2025	0.19%
GARRETT MOTION INC TOTAL RETURN SWAP 01/28/2025	0.19%
AMMB HOLDINGS BHD TOTAL RETURN SWAP 01/28/2025	0.19%
HYUNDAI MARINE & FIRE INS CO TOTAL RETURN SWAP 01/28/2025	0.19%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 01/28/2025	0.19%
SPAR GROUP LIMITED TOTAL RETURN SWAP 01/28/2025	0.19%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 01/28/2025	0.19%
SINOPEC ENGINEERING GROUP-H TOTAL RETURN SWAP 01/28/2025	0.19%
GLANBIA PLC TOTAL RETURN SWAP 01/28/2025	0.18%
BID CORP LTD TOTAL RETURN SWAP 01/28/2025	0.18%
FORD OTOMOTIV SANAYI AS TOTAL RETURN SWAP 01/28/2025	0.18%
RESIDEO TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	0.18%
PERUSAHAAN GAS NEGARA TBK PT TOTAL RETURN SWAP 01/28/2025	0.18%
BIM BIRLESIK MAGAZALAR AS TOTAL RETURN SWAP 01/28/2025	0.18%
RMB HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.18%
PETROBRAS DISTRIBUIDORA SA TOTAL RETURN SWAP 01/28/2025	0.18%
SI FINANCIAL GROUP INC TOTAL RETURN SWAP 01/28/2025	0.18%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 01/28/2025	0.18%
INDUSTRIAL LOGISTICS PROPERT TOTAL RETURN SWAP 01/28/2025	0.17%
DOOSAN BOBCAT INC TOTAL RETURN SWAP 01/28/2025	0.17%
SANLAM LTD TOTAL RETURN SWAP 01/28/2025	0.17%
KUMHO PETROCHEMICAL CO LTD TOTAL RETURN SWAP 01/28/2025	0.17%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 01/28/2025	0.17%
CCC SA TOTAL RETURN SWAP 01/28/2025	0.16%
MONOTARO CO LTD TOTAL RETURN SWAP 01/28/2025	0.16%
GUDANG GARAM TBK PT TOTAL RETURN SWAP 01/28/2025	0.16%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 01/28/2025	0.16%
NEXTEER AUTOMOTIVE GROUP LTD TOTAL RETURN SWAP 01/28/2025	0.16%
MONDI LTD TOTAL RETURN SWAP 01/28/2025	0.16%
ENEL AMERICAS SA-ADR TOTAL RETURN SWAP 01/28/2025	0.16%

Security Detail

Security Description	Percent of Portfolio
GS RETAIL CO LTD TOTAL RETURN SWAP 01/28/2025	0.16%
ASTRA INTERNATIONAL TBK PT TOTAL RETURN SWAP 01/28/2025	0.16%
PAKISTAN PETROLEUM LTD TOTAL RETURN SWAP 01/28/2025	0.16%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 01/28/2025	0.16%
HYUNDAI HEAVY INDUSTRIES HOL TOTAL RETURN SWAP 01/28/2025	0.15%
ALFA S.A.B.-A TOTAL RETURN SWAP 01/28/2025	0.15%
LS CORP TOTAL RETURN SWAP 01/28/2025	0.15%
FIRST SOLAR INC TOTAL RETURN SWAP 01/28/2025	0.15%
BANK OF COMMUNICATIONS CO-H TOTAL RETURN SWAP 01/28/2025	0.15%
PTT GLOBAL CHEMICAL PCL-NVDR TOTAL RETURN SWAP 01/28/2025	0.15%
TURKIYE IS BANKASI-C TOTAL RETURN SWAP 01/28/2025	0.15%
MALAYSIA AIRPORTS HLDGS BHD TOTAL RETURN SWAP 01/28/2025	0.15%
CHINA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 01/28/2025	0.14%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 01/28/2025	0.14%
PEOPLE'S INSURANCE CO GROU-H TOTAL RETURN SWAP 01/28/2025	0.14%
PING AN INSURANCE GROUP CO-H TOTAL RETURN SWAP 01/28/2025	0.14%
HYUNDAI DEPT STORE CO TOTAL RETURN SWAP 01/28/2025	0.14%
VEONEER INC TOTAL RETURN SWAP 01/28/2025	0.14%
YUHAN CORP TOTAL RETURN SWAP 01/28/2025	0.13%
FORMOSA CHEMICALS & FIBRE TOTAL RETURN SWAP 01/28/2025	0.13%
WEICHAI POWER CO LTD-H TOTAL RETURN SWAP 01/28/2025	0.13%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 01/28/2025	0.13%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 01/28/2025	0.13%
ANTA SPORTS PRODUCTS LTD TOTAL RETURN SWAP 01/28/2025	0.13%
NOVOLIPETSK STEEL PJSC-GDR TOTAL RETURN SWAP 01/28/2025	0.13%
OFFICE PROPERTIES INCOME TRU TOTAL RETURN SWAP 01/28/2025	0.12%
CK ASSET HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	0.12%
LOGAN PROPERTY HOLDINGS CO L TOTAL RETURN SWAP 01/28/2025	0.12%
CHINA HONGQIAO GROUP LTD TOTAL RETURN SWAP 01/28/2025	0.12%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 01/28/2025	0.12%
ABOITIZ POWER CORP TOTAL RETURN SWAP 01/28/2025	0.12%
FRONTDOOR INC TOTAL RETURN SWAP 01/28/2025	0.12%
INDORAMA VENTURES PCL-NVDR TOTAL RETURN SWAP 01/28/2025	0.11%
INVENTEC CORP TOTAL RETURN SWAP 01/28/2025	0.11%
BRASKEM SA-SPON ADR TOTAL RETURN SWAP 01/28/2025	0.11%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/28/2025	0.11%
GRUPO AVAL ACCIONES Y VALORE TOTAL RETURN SWAP 01/28/2025	0.11%
EMPRESAS CMPC SA TOTAL RETURN SWAP 01/28/2025	0.10%
CANOPY GROWTH CORP TOTAL RETURN SWAP 01/28/2025	0.10%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 01/28/2025	0.10%
HOME PRODUCT CENTER PCL-NVDR TOTAL RETURN SWAP 01/28/2025	0.10%

Security Detail

Security Description	Percent of Portfolio
KOREA INVESTMENT HOLDINGS CO TOTAL RETURN SWAP 01/28/2025	0.10%
NETEASE INC-ADR TOTAL RETURN SWAP 01/28/2025	0.10%
ARCOSA INC TOTAL RETURN SWAP 01/28/2025	0.10%
AXA EQUITABLE HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.10%
AIRASIA GROUP BHD TOTAL RETURN SWAP 01/28/2025	0.10%
MOMO INC-SPON ADR TOTAL RETURN SWAP 01/28/2025	0.10%
INTER RAO UES PJSC TOTAL RETURN SWAP 01/28/2025	0.09%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 01/28/2025	0.09%
MAANSHAN IRON & STEEL-H TOTAL RETURN SWAP 01/28/2025	0.09%
SINOTRUK HONG KONG LTD TOTAL RETURN SWAP 01/28/2025	0.09%
TURK SISE VE CAM FABRIKALARI TOTAL RETURN SWAP 01/28/2025	0.08%
CHINA RESOURCES POWER HOLDIN TOTAL RETURN SWAP 01/28/2025	0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 01/28/2025	0.08%
HEICO CORP-CLASS A TOTAL RETURN SWAP 01/28/2025	0.08%
GUANGZHOU BAIYUNSHAN PHARM-H TOTAL RETURN SWAP 01/28/2025	0.08%
HUA HONG SEMICONDUCTOR LTD TOTAL RETURN SWAP 01/28/2025	0.08%
MEXICHEM SAB DE CV-* TOTAL RETURN SWAP 01/28/2025	0.08%
EMAAR PROPERTIES PJSC TOTAL RETURN SWAP 01/28/2025	0.08%
TERNIUM SA-SPONSORED ADR TOTAL RETURN SWAP 01/28/2025	0.08%
HIGHWEALTH CONSTRUCTION CORP TOTAL RETURN SWAP 01/28/2025	0.08%
KOREA GAS CORPORATION TOTAL RETURN SWAP 01/28/2025	0.08%
NEW CHINA LIFE INSURANCE C-H TOTAL RETURN SWAP 01/28/2025	0.08%
SANTAM LTD TOTAL RETURN SWAP 01/28/2025	0.07%
ECOPETROL SA-SPONSORED ADR TOTAL RETURN SWAP 01/28/2025	0.07%
COLBUN SA TOTAL RETURN SWAP 01/28/2025	0.07%
PERKINELMER INC TOTAL RETURN SWAP 01/28/2025	0.07%
DMCI HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	0.07%
LS INDUSTRIAL SYSTEMS TOTAL RETURN SWAP 01/28/2025	0.07%
COM2US CORP TOTAL RETURN SWAP 01/28/2025	0.07%
TOTO LTD TOTAL RETURN SWAP 01/28/2025	0.06%
CELLTRION PHARM INC TOTAL RETURN SWAP 01/28/2025	0.06%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 01/28/2025	0.06%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 01/28/2025	0.06%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/28/2025	0.04%
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 01/28/2025	0.04%
TIVITY HEALTH INC TOTAL RETURN SWAP 01/28/2025	0.03%
EZDAN HOLDING GROUP TOTAL RETURN SWAP 01/28/2025	0.03%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 01/28/2025	0.03%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 01/28/2025	0.02%
DARDEN RESTAURANTS INC TOTAL RETURN SWAP 01/28/2025	0.01%
INTERCONEXION ELECTRICA SA TOTAL RETURN SWAP 01/28/2025	0.01%

Security Detail

Security Description	Percent of Portfolio
FOX CORP - CLASS B TOTAL RETURN SWAP 01/28/2025	0.00%
MIRAE ASSET DAEWOO CO LTD-2P TOTAL RETURN SWAP 01/28/2025	-0.01%
DARDEN RESTAURANTS INC TOTAL RETURN SWAP 01/28/2025	-0.01%
BANK OF THE PHILIPPINE ISLAN TOTAL RETURN SWAP 01/28/2025	-0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 01/28/2025	-0.02%
CHONGQING RURAL COMMERCIAL-H TOTAL RETURN SWAP 01/28/2025	-0.02%
GRUPO DE INV SURAMERICANA TOTAL RETURN SWAP 01/28/2025	-0.03%
FULLSHARE HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	-0.03%
ZALL SMART COMMERCE GROUP LT TOTAL RETURN SWAP 01/28/2025	-0.03%
TIVITY HEALTH INC TOTAL RETURN SWAP 01/28/2025	-0.03%
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 01/28/2025	-0.04%
ZHONGAN ONLINE P&C INSURAN-H TOTAL RETURN SWAP 01/28/2025	-0.04%
CORONATION FUND MANAGERS LTD TOTAL RETURN SWAP 01/28/2025	-0.04%
INDUSTRIAS PENOLES SAB DE CV TOTAL RETURN SWAP 01/28/2025	-0.04%
GREAT WALL MOTOR COMPANY-H TOTAL RETURN SWAP 01/28/2025	-0.04%
ZHAOJIN MINING INDUSTRY - H TOTAL RETURN SWAP 01/28/2025	-0.04%
HYPROP INVESTMENTS LTD TOTAL RETURN SWAP 01/28/2025	-0.04%
GOLD FIELDS LTD-SPONS ADR TOTAL RETURN SWAP 01/28/2025	-0.04%
SP SETIA BHD TOTAL RETURN SWAP 01/28/2025	-0.04%
TAIMED BIOLOGICS INC TOTAL RETURN SWAP 01/28/2025	-0.05%
ITAU UNIBANCO HOLDING S-PREF TOTAL RETURN SWAP 01/28/2025	-0.05%
IHH HEALTHCARE BHD TOTAL RETURN SWAP 01/28/2025	-0.05%
TURKCELL ILETISIM HIZMET AS TOTAL RETURN SWAP 01/28/2025	-0.06%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 01/28/2025	-0.06%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 01/28/2025	-0.06%
CELLTRION PHARM INC TOTAL RETURN SWAP 01/28/2025	-0.06%
BBMG CORP-H TOTAL RETURN SWAP 01/28/2025	-0.06%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 01/28/2025	-0.06%
TOTO LTD TOTAL RETURN SWAP 01/28/2025	-0.06%
KIMBERLY-CLARK DE MEXICO-A TOTAL RETURN SWAP 01/28/2025	-0.07%
FIBRA UNO ADMINISTRACION SA TOTAL RETURN SWAP 01/28/2025	-0.07%
CHINA UNICOM HONG KONG LTD TOTAL RETURN SWAP 01/28/2025	-0.07%
WISTRON CORP TOTAL RETURN SWAP 01/28/2025	-0.07%
ITAUSA-INVESTIMENTOS ITAU SA TOTAL RETURN SWAP 01/28/2025	-0.07%
COSCO SHIPPING ENERGY TRAN-H TOTAL RETURN SWAP 01/28/2025	-0.07%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 01/28/2025	-0.08%
HEICO CORP-CLASS A TOTAL RETURN SWAP 01/28/2025	-0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 01/28/2025	-0.08%
BANPU PUBLIC CO LTD-FOR REG TOTAL RETURN SWAP 01/28/2025	-0.09%
SECURITY BANK CORP TOTAL RETURN SWAP 01/28/2025	-0.09%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 01/28/2025	-0.09%

Security Detail

Security Description	Percent of Portfolio
CHUNGHWA TELECOM CO LTD TOTAL RETURN SWAP 01/28/2025	-0.09%
SINOPAC FINANCIAL HOLDINGS TOTAL RETURN SWAP 01/28/2025	-0.10%
SANTANDER BANK POLSKA SA TOTAL RETURN SWAP 01/28/2025	-0.10%
SILLAJEN INC TOTAL RETURN SWAP 01/28/2025	-0.10%
ASUSTEK COMPUTER INC TOTAL RETURN SWAP 01/28/2025	-0.10%
CANOPY GROWTH CORP TOTAL RETURN SWAP 01/28/2025	-0.10%
SEMBCORP MARINE LTD TOTAL RETURN SWAP 01/28/2025	-0.10%
ISKENDERUN DEMIR VE CELIK AS TOTAL RETURN SWAP 01/28/2025	-0.10%
BUMRUNGRAD HOSPITAL-FOREIGN TOTAL RETURN SWAP 01/28/2025	-0.10%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 01/28/2025	-0.11%
QUIMICA Y MINERA CHIL-SP ADR TOTAL RETURN SWAP 01/28/2025	-0.11%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/28/2025	-0.11%
SHANGHAI ELECTRIC GRP CO L-H TOTAL RETURN SWAP 01/28/2025	-0.11%
EMLAK KONUT GAYRIMENKUL YATI TOTAL RETURN SWAP 01/28/2025	-0.11%
PEGATRON CORP TOTAL RETURN SWAP 01/28/2025	-0.11%
UNIVAR INC TOTAL RETURN SWAP 01/28/2025	-0.11%
CJ LOGISTICS TOTAL RETURN SWAP 01/28/2025	-0.11%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 01/28/2025	-0.12%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 01/28/2025	-0.12%
XINYI SOLAR HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	-0.12%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 01/28/2025	-0.12%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 01/28/2025	-0.12%
DFZQ-H TOTAL RETURN SWAP 01/28/2025	-0.12%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 01/28/2025	-0.12%
BAWAG GROUP AG TOTAL RETURN SWAP 01/28/2025	-0.12%
CHINA ZHONGWANG HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	-0.12%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 01/28/2025	-0.12%
OFFICE PROPERTIES INCOME TRU TOTAL RETURN SWAP 01/28/2025	-0.12%
TOP GLOVE CORP BHD TOTAL RETURN SWAP 01/28/2025	-0.13%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 01/28/2025	-0.13%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 01/28/2025	-0.13%
YAPI VE KREDI BANKASI TOTAL RETURN SWAP 01/28/2025	-0.13%
HARMONIC DRIVE SYSTEMS INC TOTAL RETURN SWAP 01/28/2025	-0.13%
S-OIL CORP TOTAL RETURN SWAP 01/28/2025	-0.13%
VEONEER INC TOTAL RETURN SWAP 01/28/2025	-0.14%
POSTAL SAVINGS BANK OF CHI-H TOTAL RETURN SWAP 01/28/2025	-0.14%
SAMSUNG CARD CO TOTAL RETURN SWAP 01/28/2025	-0.14%
ALIBABA GROUP HOLDING-SP ADR TOTAL RETURN SWAP 01/28/2025	-0.14%
ORANGE POLSKA SA TOTAL RETURN SWAP 01/28/2025	-0.14%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 01/28/2025	-0.14%
CATHAY FINANCIAL HOLDING CO TOTAL RETURN SWAP 01/28/2025	-0.14%

Security Detail

Security Description	Percent of Portfolio
BRF SA-ADR TOTAL RETURN SWAP 01/28/2025	-0.14%
CELLTRION HEALTHCARE CO LTD TOTAL RETURN SWAP 01/28/2025	-0.14%
PEARL ABYSS CORP TOTAL RETURN SWAP 01/28/2025	-0.14%
NETCARE LTD TOTAL RETURN SWAP 01/28/2025	-0.14%
RESILIENT REIT LTD TOTAL RETURN SWAP 01/28/2025	-0.14%
LOTTE CORP TOTAL RETURN SWAP 01/28/2025	-0.14%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 01/28/2025	-0.14%
SAMSUNG HEAVY INDUSTRIES TOTAL RETURN SWAP 01/28/2025	-0.14%
MOSCOW EXCHANGE MICEX-RTS PJ TOTAL RETURN SWAP 01/28/2025	-0.15%
REMGRO LTD TOTAL RETURN SWAP 01/28/2025	-0.15%
RAND MERCHANT INVESTMENT HOL TOTAL RETURN SWAP 01/28/2025	-0.15%
GDS HOLDINGS LTD - ADR TOTAL RETURN SWAP 01/28/2025	-0.15%
WALT DISNEY CO TOTAL RETURN SWAP 01/28/2025	-0.15%
E.SUN FINANCIAL HOLDING CO TOTAL RETURN SWAP 01/28/2025	-0.15%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 01/28/2025	-0.15%
FAR EASTONE TELECOMM CO LTD TOTAL RETURN SWAP 01/28/2025	-0.15%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 01/28/2025	-0.16%
OTTOGI CORPORATION TOTAL RETURN SWAP 01/28/2025	-0.16%
CHINA MERCHANTS PORT HOLDING TOTAL RETURN SWAP 01/28/2025	-0.16%
THE FOSCHINI GROUP LTD TOTAL RETURN SWAP 01/28/2025	-0.16%
GRUPO FINANCIERO INBURSA-O TOTAL RETURN SWAP 01/28/2025	-0.16%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 01/28/2025	-0.16%
SHENZHEN INVESTMENT LTD TOTAL RETURN SWAP 01/28/2025	-0.17%
BGF RETAIL CO LTD TOTAL RETURN SWAP 01/28/2025	-0.17%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 01/28/2025	-0.17%
BDO UNIBANK INC TOTAL RETURN SWAP 01/28/2025	-0.17%
GENEXINE CO LTD TOTAL RETURN SWAP 01/28/2025	-0.17%
INDUSTRIAL LOGISTICS PROPERT TOTAL RETURN SWAP 01/28/2025	-0.17%
IJM CORP BHD TOTAL RETURN SWAP 01/28/2025	-0.17%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 01/28/2025	-0.18%
EPIROC AB-A TOTAL RETURN SWAP 01/28/2025	-0.18%
BERKSHIRE HILLS BANCORP INC TOTAL RETURN SWAP 01/28/2025	-0.18%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 01/28/2025	-0.18%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 01/28/2025	-0.18%
WUXI BIOLOGICS CAYMAN INC TOTAL RETURN SWAP 01/28/2025	-0.18%
LOCALIZA RENT A CAR TOTAL RETURN SWAP 01/28/2025	-0.18%
AMOREPACIFIC CORP TOTAL RETURN SWAP 01/28/2025	-0.18%
POLYMETAL INTERNATIONAL PLC TOTAL RETURN SWAP 01/28/2025	-0.18%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 01/28/2025	-0.18%
KOMERCNI BANKA AS TOTAL RETURN SWAP 01/28/2025	-0.18%
SOHO CHINA LTD TOTAL RETURN SWAP 01/28/2025	-0.19%

Security Detail

Security Description	Percent of Portfolio
REINET INVESTMENTS SCA TOTAL RETURN SWAP 01/28/2025	-0.19%
CHINA EVERBRIGHT INTL LTD TOTAL RETURN SWAP 01/28/2025	-0.20%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 01/28/2025	-0.20%
NETMARBLE CORP TOTAL RETURN SWAP 01/28/2025	-0.20%
DS SMITH PLC TOTAL RETURN SWAP 01/28/2025	-0.20%
CHINA POWER INTERNATIONAL TOTAL RETURN SWAP 01/28/2025	-0.20%
BEIJING ENTERPRISES WATER GR TOTAL RETURN SWAP 01/28/2025	-0.20%
JAMES HARDIE INDUSTRIES-CDI TOTAL RETURN SWAP 01/28/2025	-0.20%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 01/28/2025	-0.20%
ARAMARK TOTAL RETURN SWAP 01/28/2025	-0.21%
3SBIO INC TOTAL RETURN SWAP 01/28/2025	-0.21%
TOKYU FUDOSAN HOLDINGS CORP TOTAL RETURN SWAP 01/28/2025	-0.21%
NOK CORP TOTAL RETURN SWAP 01/28/2025	-0.22%
BRISTOL-MYERS SQUIBB CO TOTAL RETURN SWAP 01/28/2025	-0.22%
FAMILYMART UNY HOLDINGS CO L TOTAL RETURN SWAP 01/28/2025	-0.22%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 01/28/2025	-0.22%
AMCOR LIMITED TOTAL RETURN SWAP 01/28/2025	-0.22%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 01/28/2025	-0.22%
TOKYO CENTURY CORP TOTAL RETURN SWAP 01/28/2025	-0.24%
TRAVIS PERKINS PLC TOTAL RETURN SWAP 01/28/2025	-0.24%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 01/28/2025	-0.25%
SHARP CORP TOTAL RETURN SWAP 01/28/2025	-0.25%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 01/28/2025	-0.26%
YAMAZAKI BAKING CO LTD TOTAL RETURN SWAP 01/28/2025	-0.27%
AEON CO LTD TOTAL RETURN SWAP 01/28/2025	-0.27%
WIN SEMICONDUCTORS CORP TOTAL RETURN SWAP 01/28/2025	-0.27%
II-VI INC TOTAL RETURN SWAP 01/28/2025	-0.27%
SBI HOLDINGS INC TOTAL RETURN SWAP 01/28/2025	-0.28%
CENTENE CORP TOTAL RETURN SWAP 01/28/2025	-0.28%
RYOHIN KEIKAKU CO LTD TOTAL RETURN SWAP 01/28/2025	-0.29%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/28/2025	-0.30%
TESLA INC TOTAL RETURN SWAP 01/28/2025	-0.30%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/28/2025	-0.31%
M3 INC TOTAL RETURN SWAP 01/28/2025	-0.31%
RHI MAGNESITA NV TOTAL RETURN SWAP 01/28/2025	-0.31%
BANK OF KYOTO LTD TOTAL RETURN SWAP 01/28/2025	-0.32%
INGENICO GROUP TOTAL RETURN SWAP 01/28/2025	-0.33%
OSRAM LICHT AG TOTAL RETURN SWAP 01/28/2025	-0.33%
CCC SA TOTAL RETURN SWAP 01/28/2025	-0.33%
SUMITOMO DAINIPPON PHARMA CO TOTAL RETURN SWAP 01/28/2025	-0.33%
ZILLOW GROUP INC - A TOTAL RETURN SWAP 01/28/2025	-0.34%

Security Detail

Security Description	Percent of Portfolio
SEVERN TRENT PLC TOTAL RETURN SWAP 01/28/2025	-0.34%
TESCO PLC TOTAL RETURN SWAP 01/28/2025	-0.34%
ZILLOW GROUP INC - C TOTAL RETURN SWAP 01/28/2025	-0.35%
FIRST MERCHANTS CORP TOTAL RETURN SWAP 01/28/2025	-0.36%
FASTENAL CO TOTAL RETURN SWAP 01/28/2025	-0.36%
TEVA PHARMACEUTICAL-SP ADR TOTAL RETURN SWAP 01/28/2025	-0.36%
ERSTE GROUP BANK AG TOTAL RETURN SWAP 01/28/2025	-0.38%
CONVATEC GROUP PLC TOTAL RETURN SWAP 01/28/2025	-0.38%
GENERAL MILLS INC TOTAL RETURN SWAP 01/28/2025	-0.38%
ASICS CORP TOTAL RETURN SWAP 01/28/2025	-0.38%
PARK24 CO LTD TOTAL RETURN SWAP 01/28/2025	-0.39%
VENTURE CORP LTD TOTAL RETURN SWAP 01/28/2025	-0.39%
WEIR GROUP PLC TOTAL RETURN SWAP 01/28/2025	-0.39%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 01/28/2025	-0.40%
QUAD GRAPHICS INC TOTAL RETURN SWAP 01/28/2025	-0.40%
FIDELITY NATIONAL INFO SERV TOTAL RETURN SWAP 01/28/2025	-0.40%
JARDINE MATHESON HLDGS LTD TOTAL RETURN SWAP 01/28/2025	-0.40%
SEMBCORP INDUSTRIES LTD TOTAL RETURN SWAP 01/28/2025	-0.41%
SIEMENS HEALTHINEERS AG TOTAL RETURN SWAP 01/28/2025	-0.41%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 01/28/2025	-0.42%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 01/28/2025	-0.42%
JOHN WOOD GROUP PLC TOTAL RETURN SWAP 01/28/2025	-0.42%
ACTIVISION BLIZZARD INC TOTAL RETURN SWAP 01/28/2025	-0.42%
INDUSTRIA DE DISENO TEXTIL TOTAL RETURN SWAP 01/28/2025	-0.42%
DANAHER CORP TOTAL RETURN SWAP 01/28/2025	-0.42%
HANG SENG BANK LTD TOTAL RETURN SWAP 01/28/2025	-0.43%
K+S AG-REG TOTAL RETURN SWAP 01/28/2025	-0.43%
ICA GRUPPEN AB TOTAL RETURN SWAP 01/28/2025	-0.43%
ORIGIN ENERGY LTD TOTAL RETURN SWAP 01/28/2025	-0.44%
MOODY'S CORP TOTAL RETURN SWAP 01/28/2025	-0.44%
STARBUCKS CORP TOTAL RETURN SWAP 01/28/2025	-0.44%
HARRIS CORP TOTAL RETURN SWAP 01/28/2025	-0.45%
VALEO SA TOTAL RETURN SWAP 01/28/2025	-0.45%
BOSTON SCIENTIFIC CORP TOTAL RETURN SWAP 01/28/2025	-0.45%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 01/28/2025	-0.45%
KOBAYASHI PHARMACEUTICAL CO TOTAL RETURN SWAP 01/28/2025	-0.45%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 01/28/2025	-0.45%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/28/2025	-0.45%
CHIBA BANK LTD TOTAL RETURN SWAP 01/28/2025	-0.45%
CENTURYLINK INC TOTAL RETURN SWAP 01/28/2025	-0.46%
COPA HOLDINGS SA-CLASS A TOTAL RETURN SWAP 01/28/2025	-0.46%

Security Detail

Security Description	Percent of Portfolio
DUFRY AG-REG TOTAL RETURN SWAP 01/28/2025	-0.46%
WEBSTER FINANCIAL CORP TOTAL RETURN SWAP 01/28/2025	-0.46%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 01/28/2025	-0.48%
RICOH CO LTD TOTAL RETURN SWAP 01/28/2025	-0.48%
INVESTMENT AB LATOUR-B SHS TOTAL RETURN SWAP 01/28/2025	-0.48%
DAVIDE CAMPARI-MILANO SPA TOTAL RETURN SWAP 01/28/2025	-0.49%
WORLDLINE SA TOTAL RETURN SWAP 01/28/2025	-0.49%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 01/28/2025	-0.50%
COMMERCE BANCSHARES INC TOTAL RETURN SWAP 01/28/2025	-0.50%
FNB CORP TOTAL RETURN SWAP 01/28/2025	-0.51%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	-0.51%
FIREEYE INC TOTAL RETURN SWAP 01/28/2025	-0.51%
HARGREAVES LANSDOWN PLC TOTAL RETURN SWAP 01/28/2025	-0.51%
JERONIMO MARTINS TOTAL RETURN SWAP 01/28/2025	-0.51%
SYDNEY AIRPORT TOTAL RETURN SWAP 01/28/2025	-0.52%
HULIC CO LTD TOTAL RETURN SWAP 01/28/2025	-0.52%
RECKITT BENCKISER GROUP PLC TOTAL RETURN SWAP 01/28/2025	-0.52%
MGM CHINA HOLDINGS LTD TOTAL RETURN SWAP 01/28/2025	-0.52%
MISUMI GROUP INC TOTAL RETURN SWAP 01/28/2025	-0.52%
MOWI ASA TOTAL RETURN SWAP 01/28/2025	-0.52%
KAZ MINERALS PLC TOTAL RETURN SWAP 01/28/2025	-0.52%
SAIPEM SPA TOTAL RETURN SWAP 01/28/2025	-0.53%
ARGENX SE - ADR TOTAL RETURN SWAP 01/28/2025	-0.53%
PAN PACIFIC INTERNATIONAL HO TOTAL RETURN SWAP 01/28/2025	-0.53%
AMBU A/S-B TOTAL RETURN SWAP 01/28/2025	-0.54%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 01/28/2025	-0.54%
KINGFISHER PLC TOTAL RETURN SWAP 01/28/2025	-0.54%
KEIO CORP TOTAL RETURN SWAP 01/28/2025	-0.55%
GW PHARMACEUTICALS -ADR TOTAL RETURN SWAP 01/28/2025	-0.55%
ZOETIS INC TOTAL RETURN SWAP 01/28/2025	-0.56%
MICRO FOCUS INTERNATIONAL TOTAL RETURN SWAP 01/28/2025	-0.58%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 01/28/2025	-0.59%
BROWN & BROWN INC TOTAL RETURN SWAP 01/28/2025	-0.60%
EATON VANCE CORP TOTAL RETURN SWAP 01/28/2025	-0.60%
MOHAWK INDUSTRIES INC TOTAL RETURN SWAP 01/28/2025	-0.61%
IPG PHOTONICS CORP TOTAL RETURN SWAP 01/28/2025	-0.61%
UNIVAR INC TOTAL RETURN SWAP 01/28/2025	-0.62%
INTUITIVE SURGICAL INC TOTAL RETURN SWAP 01/28/2025	-0.62%
GLANBIA PLC TOTAL RETURN SWAP 01/28/2025	-0.62%
LIBERTY BROADBAND-C TOTAL RETURN SWAP 01/28/2025	-0.64%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 01/28/2025	-0.64%

Security Detail

Security Description	Percent of Portfolio
FIELMANN AG TOTAL RETURN SWAP 01/28/2025	-0.66%
FEDEX CORP TOTAL RETURN SWAP 01/28/2025	-0.66%
AMDOCS LTD TOTAL RETURN SWAP 01/28/2025	-0.67%
MICROCHIP TECHNOLOGY INC TOTAL RETURN SWAP 01/28/2025	-0.68%
ADIDAS AG TOTAL RETURN SWAP 01/28/2025	-0.69%
FLEX LTD TOTAL RETURN SWAP 01/28/2025	-0.71%
MELROSE INDUSTRIES PLC TOTAL RETURN SWAP 01/28/2025	-0.72%
FORTESCUE METALS GROUP LTD TOTAL RETURN SWAP 01/28/2025	-0.72%
REMY COINTREAU TOTAL RETURN SWAP 01/28/2025	-0.73%
AUTONATION INC TOTAL RETURN SWAP 01/28/2025	-0.74%
TORCHMARK CORP TOTAL RETURN SWAP 01/28/2025	-0.74%
MONOTARO CO LTD TOTAL RETURN SWAP 01/28/2025	-0.76%
CAMPBELL SOUP CO TOTAL RETURN SWAP 01/28/2025	-0.77%
VALMONT INDUSTRIES TOTAL RETURN SWAP 01/28/2025	-0.78%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/28/2025	-0.78%
GENESE & WYOMING INC-CL A TOTAL RETURN SWAP 01/28/2025	-0.79%
SYSCO CORP TOTAL RETURN SWAP 01/28/2025	-0.80%
BWX TECHNOLOGIES INC TOTAL RETURN SWAP 01/28/2025	-0.82%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 01/28/2025	-0.82%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/28/2025	-0.83%
WELBILT INC TOTAL RETURN SWAP 01/28/2025	-0.85%
FIDELITY NATIONAL FINANCIAL TOTAL RETURN SWAP 01/28/2025	-0.86%
ARCHER-DANIELS-MIDLAND CO TOTAL RETURN SWAP 01/28/2025	-0.89%
WENDY'S CO TOTAL RETURN SWAP 01/28/2025	-0.90%
COCA-COLA CO TOTAL RETURN SWAP 01/28/2025	-0.90%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 01/28/2025	-0.90%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/28/2025	-0.90%
PERKINELMER INC TOTAL RETURN SWAP 01/28/2025	-0.91%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 01/28/2025	-0.91%
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 01/28/2025	-0.91%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 01/28/2025	-0.91%
TARGET CORP TOTAL RETURN SWAP 01/28/2025	-0.92%
ZALANDO SE TOTAL RETURN SWAP 01/28/2025	-0.93%
STERLING BANCORP/DE TOTAL RETURN SWAP 01/28/2025	-0.94%
FISERV INC TOTAL RETURN SWAP 01/28/2025	-0.94%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/28/2025	-0.95%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 01/28/2025	-0.95%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 01/28/2025	-0.96%
LEGGETT & PLATT INC TOTAL RETURN SWAP 01/28/2025	-0.96%
SWITCH INC - A TOTAL RETURN SWAP 01/28/2025	-0.98%
CME GROUP INC TOTAL RETURN SWAP 01/28/2025	-0.98%

Security Detail

Security Description	Percent of Portfolio
GENERAL DYNAMICS CORP TOTAL RETURN SWAP 01/28/2025	-1.00%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/28/2025	-1.00%
COOPER COS INC TOTAL RETURN SWAP 01/28/2025	-1.03%
WYNN RESORTS LTD TOTAL RETURN SWAP 01/28/2025	-1.03%
CERIDIAN HCM HOLDING INC TOTAL RETURN SWAP 01/28/2025	-1.04%
WABTEC CORP TOTAL RETURN SWAP 01/28/2025	-1.05%
EQUIFAX INC TOTAL RETURN SWAP 01/28/2025	-1.06%
METTLER-TOLEDO INTERNATIONAL TOTAL RETURN SWAP 01/28/2025	-1.06%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 01/28/2025	-1.06%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 01/28/2025	-1.10%
MATTEL INC TOTAL RETURN SWAP 01/28/2025	-1.13%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 01/28/2025	-1.14%
TRINITY INDUSTRIES INC TOTAL RETURN SWAP 01/28/2025	-1.15%
CHUBB LTD TOTAL RETURN SWAP 01/28/2025	-1.16%
VAIL RESORTS INC TOTAL RETURN SWAP 01/28/2025	-1.16%
PFIZER INC TOTAL RETURN SWAP 01/28/2025	-1.17%
CARMAX INC TOTAL RETURN SWAP 01/28/2025	-1.18%
MARRIOTT INTERNATIONAL -CL A TOTAL RETURN SWAP 01/28/2025	-1.18%
COHERENT INC TOTAL RETURN SWAP 01/28/2025	-1.19%
KANSAS CITY SOUTHERN TOTAL RETURN SWAP 01/28/2025	-1.19%
RYDER SYSTEM INC TOTAL RETURN SWAP 01/28/2025	-1.20%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 01/28/2025	-1.25%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 01/28/2025	-1.25%
MADISON SQUARE GARDEN CO- A TOTAL RETURN SWAP 01/28/2025	-1.26%
FIRST SOLAR INC TOTAL RETURN SWAP 01/28/2025	-1.26%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 01/28/2025	-1.32%
PRINCIPAL FINANCIAL GROUP TOTAL RETURN SWAP 01/28/2025	-1.32%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 01/28/2025	-1.34%
ASSURED GUARANTY LTD TOTAL RETURN SWAP 01/28/2025	-1.34%
SKANSKA AB-B SHS TOTAL RETURN SWAP 01/28/2025	-1.34%
STERICYCLE INC TOTAL RETURN SWAP 01/28/2025	-1.35%
JABIL INC TOTAL RETURN SWAP 01/28/2025	-1.38%
FRANKLIN RESOURCES INC TOTAL RETURN SWAP 01/28/2025	-1.41%
HANESBRANDS INC TOTAL RETURN SWAP 01/28/2025	-1.42%
JACOBS ENGINEERING GROUP INC TOTAL RETURN SWAP 01/28/2025	-1.42%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 01/28/2025	-1.42%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/28/2025	-1.44%
COGNEX CORP TOTAL RETURN SWAP 01/28/2025	-1.49%
AUTOLIV INC TOTAL RETURN SWAP 01/28/2025	-1.49%
ORACLE CORP TOTAL RETURN SWAP 01/28/2025	-1.53%
CINTAS CORP TOTAL RETURN SWAP 01/28/2025	-1.58%

Security Detail

Security Description	Percent of Portfolio
2U INC TOTAL RETURN SWAP 01/28/2025	-1.60%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/28/2025	-1.64%
DEERE & CO TOTAL RETURN SWAP 01/28/2025	-1.67%
KIRBY CORP TOTAL RETURN SWAP 01/28/2025	-1.70%
HORMEL FOODS CORP TOTAL RETURN SWAP 01/28/2025	-1.70%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 01/28/2025	-1.71%
BANK OF HAWAII CORP TOTAL RETURN SWAP 01/28/2025	-1.71%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 01/28/2025	-1.74%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 01/28/2025	-1.79%
AMERCO TOTAL RETURN SWAP 01/28/2025	-1.81%
MIDDLEBY CORP TOTAL RETURN SWAP 01/28/2025	-1.87%
POOL CORP TOTAL RETURN SWAP 01/28/2025	-1.87%
JM SMUCKER CO TOTAL RETURN SWAP 01/28/2025	-1.87%
STRYKER CORP TOTAL RETURN SWAP 01/28/2025	-2.01%
WATSCO INC TOTAL RETURN SWAP 01/28/2025	-2.28%
GARTNER INC TOTAL RETURN SWAP 01/28/2025	-2.69%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/28/2025	-2.94%