

Security Detail

Security Description	Percent of Portfolio
HYDRO ONE LTD TOTAL RETURN SWAP 06/19/2020	1.65%
CIGNA CORP TOTAL RETURN SWAP 06/19/2020	1.59%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 06/19/2020	1.49%
BRUNSWICK CORP TOTAL RETURN SWAP 06/19/2020	1.48%
TREEHOUSE FOODS INC TOTAL RETURN SWAP 08/21/2020	1.45%
AMAZON.COM INC TOTAL RETURN SWAP 01/29/2020	1.42%
TELEFLEX INC TOTAL RETURN SWAP 09/25/2019	1.37%
SYNOPSIS INC TOTAL RETURN SWAP 01/29/2020	1.35%
MICROSOFT CORP TOTAL RETURN SWAP 01/29/2020	1.35%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 06/19/2020	1.34%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 01/29/2020	1.33%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 06/19/2020	1.32%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 06/19/2020	1.30%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 01/29/2020	1.25%
ANDEAVOR TOTAL RETURN SWAP 01/29/2020	1.25%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	1.24%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	1.24%
TEXTRON INC TOTAL RETURN SWAP 06/19/2020	1.17%
UNION PACIFIC CORP TOTAL RETURN SWAP 01/29/2020	1.17%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 06/19/2020	1.16%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 01/29/2020	1.16%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 01/29/2020	1.14%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 01/29/2020	1.13%
TIFFANY & CO TOTAL RETURN SWAP 06/19/2020	1.13%
PNC FINANCIAL SERVICES GROUP TOTAL RETURN SWAP 01/29/2020	1.13%
INGREDION INC TOTAL RETURN SWAP 06/19/2020	1.10%
SWEDISH MATCH AB TOTAL RETURN SWAP 09/25/2019	1.09%
DNB ASA TOTAL RETURN SWAP 01/29/2020	1.09%
NETAPP INC TOTAL RETURN SWAP 01/29/2020	1.08%
DELL TECHNOLOGIES INC-CL V TOTAL RETURN SWAP 06/19/2020	1.08%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 01/29/2020	1.08%
HOME DEPOT INC TOTAL RETURN SWAP 08/31/2020	1.07%
PREMIER INC-CLASS A TOTAL RETURN SWAP 06/19/2020	1.07%
ORBOTECH LTD TOTAL RETURN SWAP 01/29/2020	1.04%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 06/19/2020	1.04%
LOCKHEED MARTIN CORP TOTAL RETURN SWAP 01/29/2020	1.04%
WW GRAINGER INC TOTAL RETURN SWAP 01/29/2020	1.04%
CONAGRA BRANDS INC TOTAL RETURN SWAP 01/29/2020	1.03%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 01/29/2020	1.03%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 06/19/2020	1.02%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 06/19/2020	1.01%

Security Detail

Security Description	Percent of Portfolio
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 06/19/2020	1.00%
BRUKER CORP TOTAL RETURN SWAP 06/19/2020	1.00%
HUMANA INC TOTAL RETURN SWAP 08/21/2020	1.00%
BORGWARNER INC TOTAL RETURN SWAP 06/19/2020	0.97%
UCB SA TOTAL RETURN SWAP 09/25/2019	0.96%
MICHAEL KORS HOLDINGS LTD TOTAL RETURN SWAP 06/19/2020	0.96%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	0.96%
METLIFE INC TOTAL RETURN SWAP 06/19/2020	0.95%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 09/25/2019	0.94%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 01/29/2020	0.94%
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	0.94%
CUMMINS INC TOTAL RETURN SWAP 01/29/2020	0.93%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 01/29/2020	0.92%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	0.91%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	0.91%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.90%
STATE STREET CORP TOTAL RETURN SWAP 01/29/2020	0.88%
HOME DEPOT INC TOTAL RETURN SWAP 08/10/2020	0.87%
WATSCO INC TOTAL RETURN SWAP 01/27/2020	0.87%
WABCO HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.86%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.86%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 08/24/2020	0.86%
HP INC TOTAL RETURN SWAP 08/31/2020	0.85%
ENVISION HEALTHCARE CORP TOTAL RETURN SWAP 01/29/2020	0.84%
KAPSTONE PAPER AND PACKAGING TOTAL RETURN SWAP 01/29/2020	0.83%
ASPEN INSURANCE HOLDINGS LTD TOTAL RETURN SWAP 08/31/2020	0.83%
CARREFOUR SA TOTAL RETURN SWAP 06/19/2020	0.83%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/27/2020	0.82%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 01/29/2020	0.81%
ADOBE SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.81%
WALMART INC TOTAL RETURN SWAP 09/11/2020	0.80%
KEPPEL CORP LTD TOTAL RETURN SWAP 09/26/2019	0.80%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/29/2020	0.79%
JETBLUE AIRWAYS CORP TOTAL RETURN SWAP 09/11/2020	0.79%
COMPUTERSHARE LTD TOTAL RETURN SWAP 09/25/2019	0.79%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.79%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.78%
MEDIBANK PRIVATE LTD TOTAL RETURN SWAP 09/25/2019	0.78%
ABIOMED INC TOTAL RETURN SWAP 01/27/2020	0.78%
BORGWARNER INC TOTAL RETURN SWAP 08/21/2020	0.78%
JEFFERIES FINANCIAL GROUP IN TOTAL RETURN SWAP 08/31/2020	0.78%

Security Detail

Security Description	Percent of Portfolio
WORKDAY INC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.77%
JM SMUCKER CO/THE TOTAL RETURN SWAP 09/11/2020	0.77%
ELECTROLUX AB-SER B TOTAL RETURN SWAP 09/25/2019	0.77%
KLA-TENCOR CORP TOTAL RETURN SWAP 06/19/2020	0.76%
SITE CENTERS CORP TOTAL RETURN SWAP 09/11/2020	0.76%
CAMPBELL SOUP CO TOTAL RETURN SWAP 08/31/2020	0.75%
LIBERTY GLOBAL PLC-A TOTAL RETURN SWAP 01/29/2020	0.75%
ATHENAHEALTH INC TOTAL RETURN SWAP 01/29/2020	0.74%
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 09/25/2019	0.73%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 09/25/2019	0.73%
MCKESSON CORP TOTAL RETURN SWAP 01/29/2020	0.72%
ONEMAIN HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.71%
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.71%
MASTERCARD INC - A TOTAL RETURN SWAP 01/29/2020	0.69%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 09/25/2019	0.68%
MICHAEL KORS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.68%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	0.67%
ARISTA NETWORKS INC TOTAL RETURN SWAP 01/29/2020	0.67%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 06/19/2020	0.67%
RAYTHEON COMPANY TOTAL RETURN SWAP 06/19/2020	0.67%
AMETEK INC TOTAL RETURN SWAP 06/19/2020	0.66%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.65%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 06/19/2020	0.65%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 06/19/2020	0.65%
FLIR SYSTEMS INC TOTAL RETURN SWAP 08/10/2020	0.65%
ROSS STORES INC TOTAL RETURN SWAP 01/29/2020	0.65%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 06/19/2020	0.65%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 01/29/2020	0.64%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 06/19/2020	0.64%
EXPRESS SCRIPTS HOLDING CO TOTAL RETURN SWAP 01/29/2020	0.63%
CISCO SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.63%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.63%
LOCKHEED MARTIN CORP TOTAL RETURN SWAP 06/19/2020	0.62%
AVISTA CORP TOTAL RETURN SWAP 01/29/2020	0.62%
CONAGRA BRANDS INC TOTAL RETURN SWAP 06/19/2020	0.62%
AMETEK INC TOTAL RETURN SWAP 01/29/2020	0.62%
RENAISSANCERE HOLDINGS LTD TOTAL RETURN SWAP 08/31/2020	0.61%
GILEAD SCIENCES INC TOTAL RETURN SWAP 06/19/2020	0.61%
WYNDHAM HOTELS & RESORTS INC TOTAL RETURN SWAP 08/31/2020	0.61%
ROSS STORES INC TOTAL RETURN SWAP 08/31/2020	0.61%
PHILIP MORRIS INTERNATIONAL TOTAL RETURN SWAP 06/19/2020	0.60%

Security Detail

Security Description	Percent of Portfolio
TAPESTRY INC TOTAL RETURN SWAP 08/31/2020	0.59%
IPSEN TOTAL RETURN SWAP 09/25/2019	0.59%
PEGASYSTEMS INC TOTAL RETURN SWAP 06/19/2020	0.59%
VOLVO AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.59%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 08/10/2020	0.58%
TOTO LTD TOTAL RETURN SWAP 01/27/2020	0.58%
ASTRAZENECA PLC TOTAL RETURN SWAP 09/25/2019	0.57%
HITACHI CHEMICAL CO LTD TOTAL RETURN SWAP 01/27/2020	0.57%
XCEL ENERGY INC TOTAL RETURN SWAP 01/29/2020	0.57%
BLUESCOPE STEEL LTD TOTAL RETURN SWAP 01/29/2020	0.56%
INMOBILIARIA COLONIAL SOCIMI TOTAL RETURN SWAP 01/29/2020	0.56%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 08/17/2020	0.56%
STATE STREET CORP TOTAL RETURN SWAP 06/19/2020	0.56%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 09/26/2019	0.55%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 06/19/2020	0.55%
LINK REIT TOTAL RETURN SWAP 01/29/2020	0.55%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 09/11/2020	0.54%
VECTREN CORP TOTAL RETURN SWAP 01/29/2020	0.54%
MITSUBISHI GAS CHEMICAL CO TOTAL RETURN SWAP 01/27/2020	0.54%
DASSAULT AVIATION SA TOTAL RETURN SWAP 01/29/2020	0.54%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/27/2020	0.53%
THALES SA TOTAL RETURN SWAP 01/29/2020	0.53%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 01/29/2020	0.53%
PROSIEBENSAT.1 MEDIA SE TOTAL RETURN SWAP 01/29/2020	0.53%
SUZUKEN CO LTD TOTAL RETURN SWAP 09/26/2019	0.53%
TUI AG-DI TOTAL RETURN SWAP 09/25/2019	0.53%
OBIC CO LTD TOTAL RETURN SWAP 01/27/2020	0.53%
SUMCO CORP TOTAL RETURN SWAP 01/27/2020	0.53%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	0.53%
SEVEN & I HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.53%
SAFRAN SA TOTAL RETURN SWAP 01/29/2020	0.53%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	0.53%
SONOVA HOLDING AG-REG TOTAL RETURN SWAP 01/29/2020	0.52%
DEUTSCHE WOHNEN SE TOTAL RETURN SWAP 01/29/2020	0.52%
SAGE GROUP PLC/THE TOTAL RETURN SWAP 01/29/2020	0.52%
EDENRED TOTAL RETURN SWAP 01/29/2020	0.52%
JAPAN EXCHANGE GROUP INC TOTAL RETURN SWAP 01/27/2020	0.52%
MITSUBISHI MOTORS CORP TOTAL RETURN SWAP 01/27/2020	0.52%
WIRECARD AG TOTAL RETURN SWAP 01/29/2020	0.52%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/27/2020	0.52%
WPP PLC TOTAL RETURN SWAP 01/29/2020	0.52%

Security Detail

Security Description	Percent of Portfolio
MS&AD INSURANCE GROUP HOLDIN TOTAL RETURN SWAP 09/26/2019	0.52%
CSX CORP TOTAL RETURN SWAP 09/11/2020	0.52%
WYNN MACAU LTD TOTAL RETURN SWAP 09/25/2019	0.52%
DAITO TRUST CONSTRUCT CO LTD TOTAL RETURN SWAP 01/27/2020	0.51%
NESTE OYJ TOTAL RETURN SWAP 01/29/2020	0.51%
SWIRE PACIFIC LTD - CL A TOTAL RETURN SWAP 01/29/2020	0.51%
ENERGEN CORP TOTAL RETURN SWAP 09/11/2020	0.51%
SEGA SAMMY HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.51%
EVRAZ PLC TOTAL RETURN SWAP 06/19/2020	0.51%
TOYO SEIKAN GROUP HOLDINGS L TOTAL RETURN SWAP 09/26/2019	0.50%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 06/19/2020	0.50%
DUFY AG-REG TOTAL RETURN SWAP 09/25/2019	0.50%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.50%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 09/25/2019	0.50%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	0.50%
UMPOUA HOLDINGS CORP TOTAL RETURN SWAP 08/31/2020	0.50%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	0.49%
FACEBOOK INC-A TOTAL RETURN SWAP 01/29/2020	0.48%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 01/29/2020	0.48%
CISCO SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.48%
CDW CORP/DE TOTAL RETURN SWAP 08/31/2020	0.48%
EXTENDED STAY AMERICA INC TOTAL RETURN SWAP 01/29/2020	0.48%
GAP INC/THE TOTAL RETURN SWAP 08/31/2020	0.48%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	0.47%
KAMIGUMI CO LTD TOTAL RETURN SWAP 09/26/2019	0.47%
HUMANA INC TOTAL RETURN SWAP 01/29/2020	0.47%
JTEKT CORP TOTAL RETURN SWAP 09/26/2019	0.47%
EBAY INC TOTAL RETURN SWAP 09/25/2019	0.47%
US CELLULAR CORP TOTAL RETURN SWAP 06/19/2020	0.47%
LAZARD LTD-CL A TOTAL RETURN SWAP 01/29/2020	0.47%
METLIFE INC TOTAL RETURN SWAP 01/29/2020	0.47%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	0.46%
STORE CAPITAL CORP TOTAL RETURN SWAP 09/25/2019	0.46%
VW GRAINGER INC TOTAL RETURN SWAP 06/19/2020	0.45%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 08/31/2020	0.45%
PCCW LTD TOTAL RETURN SWAP 09/25/2019	0.45%
AETNA INC TOTAL RETURN SWAP 01/29/2020	0.45%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	0.45%
FACTSET RESEARCH SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	0.44%
LAZARD LTD-CL A TOTAL RETURN SWAP 06/19/2020	0.44%
GENERAL MOTORS CO TOTAL RETURN SWAP 06/19/2020	0.44%

Security Detail

Security Description	Percent of Portfolio
G4S PLC TOTAL RETURN SWAP 09/25/2019	0.44%
BROADRIDGE FINANCIAL SOLUTIO TOTAL RETURN SWAP 09/25/2019	0.43%
NOK CORP TOTAL RETURN SWAP 09/26/2019	0.43%
EVRAZ PLC TOTAL RETURN SWAP 01/29/2020	0.43%
SABRE CORP TOTAL RETURN SWAP 08/10/2020	0.43%
BROTHER INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	0.42%
SODASTREAM INTERNATIONAL LTD TOTAL RETURN SWAP 08/21/2020	0.42%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 08/31/2020	0.42%
MERCK & CO. INC. TOTAL RETURN SWAP 01/29/2020	0.42%
CUMMINS INC TOTAL RETURN SWAP 06/19/2020	0.42%
AENA SME SA TOTAL RETURN SWAP 01/29/2020	0.42%
FOREST CITY REALTY TRUST- A TOTAL RETURN SWAP 06/19/2020	0.41%
BOUYGUES SA TOTAL RETURN SWAP 01/29/2020	0.41%
GPT GROUP TOTAL RETURN SWAP 01/29/2020	0.41%
ADVANCE AUTO PARTS INC TOTAL RETURN SWAP 09/11/2020	0.41%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 09/11/2020	0.41%
SONY FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.41%
AMAZON.COM INC TOTAL RETURN SWAP 08/21/2020	0.41%
SODASTREAM INTERNATIONAL LTD TOTAL RETURN SWAP 09/11/2020	0.41%
ASR NEDERLAND NV TOTAL RETURN SWAP 01/29/2020	0.41%
TERADATA CORP TOTAL RETURN SWAP 06/19/2020	0.41%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/29/2020	0.41%
PREMIER INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.41%
KLEPIERRE TOTAL RETURN SWAP 09/25/2019	0.41%
BLACKROCK INC TOTAL RETURN SWAP 06/19/2020	0.40%
ENERGEN CORP TOTAL RETURN SWAP 08/17/2020	0.40%
COVESTRO AG TOTAL RETURN SWAP 09/25/2019	0.40%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	0.40%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 06/19/2020	0.40%
CVS HEALTH CORP TOTAL RETURN SWAP 09/25/2019	0.40%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	0.40%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.40%
COVIVIO TOTAL RETURN SWAP 01/29/2020	0.40%
UNITED UTILITIES GROUP PLC TOTAL RETURN SWAP 01/29/2020	0.40%
YUM CHINA HOLDINGS INC TOTAL RETURN SWAP 08/21/2020	0.39%
TERADATA CORP TOTAL RETURN SWAP 08/10/2020	0.39%
IDEX CORP TOTAL RETURN SWAP 08/21/2020	0.39%
PERSIMMON PLC TOTAL RETURN SWAP 09/25/2019	0.39%
TEREX CORP TOTAL RETURN SWAP 01/29/2020	0.38%
VENTURE CORP LTD TOTAL RETURN SWAP 09/26/2019	0.38%
WYNDHAM HOTELS & RESORTS INC TOTAL RETURN SWAP 06/19/2020	0.38%

Security Detail

Security Description	Percent of Portfolio
BENESSE HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	0.38%
ENERGY TRANSFER OPERATING LP TOTAL RETURN SWAP 06/19/2020	0.38%
COMERICA INC TOTAL RETURN SWAP 06/19/2020	0.38%
HOCHTIEF AG TOTAL RETURN SWAP 01/29/2020	0.38%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 01/29/2020	0.38%
SANTANDER CONSUMER USA HOLDI TOTAL RETURN SWAP 08/21/2020	0.37%
JEFFERIES FINANCIAL GROUP IN TOTAL RETURN SWAP 08/10/2020	0.37%
EAST WEST BANCORP INC TOTAL RETURN SWAP 08/21/2020	0.37%
DELL TECHNOLOGIES INC-CL V TOTAL RETURN SWAP 01/29/2020	0.37%
IQVIA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.37%
FACEBOOK INC-A TOTAL RETURN SWAP 06/19/2020	0.37%
ELECTRONIC ARTS INC TOTAL RETURN SWAP 08/21/2020	0.37%
GARTNER INC TOTAL RETURN SWAP 09/25/2019	0.36%
ROSS STORES INC TOTAL RETURN SWAP 06/19/2020	0.36%
ROBERT HALF INTL INC TOTAL RETURN SWAP 08/21/2020	0.36%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 01/29/2020	0.35%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	0.35%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	0.35%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 01/29/2020	0.34%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 06/19/2020	0.34%
EXXON MOBIL CORP TOTAL RETURN SWAP 09/25/2019	0.34%
GRACO INC TOTAL RETURN SWAP 08/21/2020	0.34%
WABCO HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.34%
CHEVRON CORP TOTAL RETURN SWAP 09/25/2019	0.33%
SABRE CORP TOTAL RETURN SWAP 08/21/2020	0.33%
EMERSON ELECTRIC CO TOTAL RETURN SWAP 09/25/2019	0.33%
CYPRESS SEMICONDUCTOR CORP TOTAL RETURN SWAP 08/10/2020	0.33%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 08/27/2020	0.33%
VEONEER INC TOTAL RETURN SWAP 01/27/2020	0.33%
FIREEYE INC TOTAL RETURN SWAP 09/25/2019	0.33%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 08/10/2020	0.33%
SYNOPSIS INC TOTAL RETURN SWAP 06/19/2020	0.33%
MOODY'S CORP TOTAL RETURN SWAP 09/25/2019	0.32%
GENERAL MILLS INC TOTAL RETURN SWAP 01/29/2020	0.32%
JARDINE CYCLE & CARRIAGE LTD TOTAL RETURN SWAP 09/26/2019	0.32%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.32%
SEVERN TRENT PLC TOTAL RETURN SWAP 09/25/2019	0.32%
GILEAD SCIENCES INC TOTAL RETURN SWAP 09/11/2020	0.32%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.32%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	0.31%
FAURECIA TOTAL RETURN SWAP 09/25/2019	0.30%

Security Detail

Security Description	Percent of Portfolio
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	0.30%
EVRAZ PLC TOTAL RETURN SWAP 01/29/2020	0.29%
COMPUTERSHARE LTD TOTAL RETURN SWAP 01/29/2020	0.29%
AECOM TOTAL RETURN SWAP 09/25/2019	0.29%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 09/25/2019	0.29%
GRAFTECH INTERNATIONAL LTD TOTAL RETURN SWAP 08/10/2020	0.29%
GILEAD SCIENCES INC TOTAL RETURN SWAP 08/21/2020	0.28%
COMERICA INC TOTAL RETURN SWAP 08/10/2020	0.28%
SCHWAB (CHARLES) CORP TOTAL RETURN SWAP 09/25/2019	0.28%
RAYTHEON COMPANY TOTAL RETURN SWAP 08/21/2020	0.28%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.28%
FLIR SYSTEMS INC TOTAL RETURN SWAP 08/21/2020	0.28%
CONAGRA BRANDS INC TOTAL RETURN SWAP 08/27/2020	0.28%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 09/25/2019	0.28%
HP INC TOTAL RETURN SWAP 09/25/2019	0.27%
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	0.27%
SANTOS LTD TOTAL RETURN SWAP 01/29/2020	0.27%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	0.27%
COCA-COLA AMATIL LTD TOTAL RETURN SWAP 01/29/2020	0.26%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	0.26%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 01/29/2020	0.26%
PKO BANK POLSKI SA TOTAL RETURN SWAP 09/25/2019	0.26%
LIBERTY EXPEDIA HOLD-A TOTAL RETURN SWAP 01/29/2020	0.26%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	0.26%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	0.26%
VIACOM INC-CLASS B TOTAL RETURN SWAP 01/29/2020	0.25%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	0.25%
TOPPAN PRINTING CO LTD TOTAL RETURN SWAP 09/26/2019	0.25%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 06/19/2020	0.25%
WENDEL TOTAL RETURN SWAP 09/25/2019	0.24%
JBS SA TOTAL RETURN SWAP 09/26/2019	0.24%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 09/25/2019	0.24%
AMTRUST FINANCIAL SERVICES TOTAL RETURN SWAP 01/29/2020	0.24%
FORD OTOMOTIV SANAYI AS TOTAL RETURN SWAP 09/25/2019	0.23%
BARRY CALLEBAUT AG-REG TOTAL RETURN SWAP 09/25/2019	0.23%
PNC FINANCIAL SERVICES GROUP TOTAL RETURN SWAP 06/19/2020	0.23%
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	0.23%
SALESFORCE.COM INC TOTAL RETURN SWAP 09/25/2019	0.23%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 01/29/2020	0.23%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 01/29/2020	0.23%
SINOPEC ENGINEERING GROUP-H TOTAL RETURN SWAP 09/25/2019	0.23%

Security Detail

Security Description	Percent of Portfolio
AMAZON.COM INC TOTAL RETURN SWAP 06/19/2020	0.22%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 09/25/2019	0.22%
TERADATA CORP TOTAL RETURN SWAP 08/21/2020	0.21%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 01/29/2020	0.21%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 09/11/2020	0.21%
LOWE'S COS INC TOTAL RETURN SWAP 09/11/2020	0.21%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 09/11/2020	0.21%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 09/11/2020	0.21%
US CELLULAR CORP TOTAL RETURN SWAP 09/11/2020	0.21%
TAPESTRY INC TOTAL RETURN SWAP 09/11/2020	0.21%
PRESIDENT CHAIN STORE CORP TOTAL RETURN SWAP 09/25/2019	0.20%
CDW CORP/DE TOTAL RETURN SWAP 09/11/2020	0.20%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 09/11/2020	0.20%
OTP BANK PLC TOTAL RETURN SWAP 09/25/2019	0.20%
IDEX CORP TOTAL RETURN SWAP 09/11/2020	0.20%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 09/11/2020	0.20%
EAST WEST BANCORP INC TOTAL RETURN SWAP 09/11/2020	0.20%
TALANX AG TOTAL RETURN SWAP 09/25/2019	0.20%
NOVATEK MICROELECTRONICS COR TOTAL RETURN SWAP 09/25/2019	0.20%
COMERICA INC TOTAL RETURN SWAP 09/11/2020	0.20%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 09/11/2020	0.20%
ROBERT HALF INTL INC TOTAL RETURN SWAP 09/11/2020	0.20%
TEXTRON INC TOTAL RETURN SWAP 08/21/2020	0.20%
UMPOUA HOLDINGS CORP TOTAL RETURN SWAP 09/11/2020	0.20%
BEMIS COMPANY TOTAL RETURN SWAP 06/19/2020	0.20%
NXP SEMICONDUCTORS NV TOTAL RETURN SWAP 01/29/2020	0.19%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 09/25/2019	0.19%
BRUKER CORP TOTAL RETURN SWAP 08/21/2020	0.19%
PICK N PAY STORES LTD TOTAL RETURN SWAP 09/27/2019	0.19%
INGREDION INC TOTAL RETURN SWAP 08/21/2020	0.19%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	0.19%
CYPRESS SEMICONDUCTOR CORP TOTAL RETURN SWAP 09/11/2020	0.19%
SANTANDER CONSUMER USA HOLDI TOTAL RETURN SWAP 09/11/2020	0.19%
VECTREN CORP TOTAL RETURN SWAP 09/11/2020	0.19%
AT&T INC TOTAL RETURN SWAP 01/27/2020	0.19%
CNX RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	0.19%
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 09/25/2019	0.19%
FLIR SYSTEMS INC TOTAL RETURN SWAP 09/11/2020	0.19%
SINOPEC SHANGHAI PETROCHEM-H TOTAL RETURN SWAP 09/25/2019	0.18%
SM PRIME HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.18%
PEMBINA PIPELINE CORP TOTAL RETURN SWAP 04/13/2020	0.18%

Security Detail

Security Description	Percent of Portfolio
PREMIER INC-CLASS A TOTAL RETURN SWAP 08/21/2020	0.18%
PUBLICIS GROUPE TOTAL RETURN SWAP 09/25/2019	0.18%
AQUA AMERICA INC TOTAL RETURN SWAP 09/25/2019	0.18%
MEDY-TOX INC TOTAL RETURN SWAP 09/25/2019	0.18%
TIFFANY & CO TOTAL RETURN SWAP 08/21/2020	0.18%
CCC SA TOTAL RETURN SWAP 01/29/2020	0.18%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 09/25/2019	0.18%
FAURECIA TOTAL RETURN SWAP 01/29/2020	0.18%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	0.17%
ZTE CORP-H TOTAL RETURN SWAP 01/29/2020	0.17%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 09/25/2019	0.17%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	0.17%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 08/21/2020	0.17%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.17%
SYNNEX TECHNOLOGY INTL CORP TOTAL RETURN SWAP 09/25/2019	0.17%
KIA MOTORS CORP TOTAL RETURN SWAP 09/25/2019	0.17%
UNI-PRESIDENT ENTERPRISES CO TOTAL RETURN SWAP 09/25/2019	0.16%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	0.16%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 01/29/2020	0.16%
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	0.16%
CHINA CITIC BANK CORP LTD-H TOTAL RETURN SWAP 01/29/2020	0.16%
DNB ASA TOTAL RETURN SWAP 06/19/2020	0.16%
LS CORP TOTAL RETURN SWAP 09/25/2019	0.16%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 01/29/2020	0.15%
FUCHS PETROLUB SE TOTAL RETURN SWAP 01/29/2020	0.15%
ASTRA INTERNATIONAL TBK PT TOTAL RETURN SWAP 09/27/2019	0.15%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 05/14/2020	0.15%
PEOPLE'S INSURANCE CO GROU-H TOTAL RETURN SWAP 09/25/2019	0.15%
AMAZON.COM INC TOTAL RETURN SWAP 08/31/2020	0.15%
CATCHER TECHNOLOGY CO LTD TOTAL RETURN SWAP 09/25/2019	0.15%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 09/25/2019	0.15%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 01/29/2020	0.14%
CHINA EVERBRIGHT LTD TOTAL RETURN SWAP 09/25/2019	0.14%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	0.14%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.14%
BANK OF COMMUNICATIONS CO-H TOTAL RETURN SWAP 09/25/2019	0.14%
HYUNDAI DEPT STORE CO TOTAL RETURN SWAP 09/25/2019	0.14%
GUDANG GARAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.14%
HOWARD HUGHES CORP/THE TOTAL RETURN SWAP 09/25/2019	0.14%
TALANX AG TOTAL RETURN SWAP 01/29/2020	0.14%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 08/31/2020	0.14%

Security Detail

Security Description	Percent of Portfolio
XPO LOGISTICS INC TOTAL RETURN SWAP 01/27/2020	0.14%
CUMMINS INC TOTAL RETURN SWAP 08/21/2020	0.14%
SM-CHILE SA-B TOTAL RETURN SWAP 09/25/2019	0.14%
LIBERTY EXPEDIA HOLD-A TOTAL RETURN SWAP 05/14/2020	0.14%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 09/25/2019	0.13%
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	0.13%
GRUPO MEXICO SAB DE CV-SER B TOTAL RETURN SWAP 09/25/2019	0.13%
HANA FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	0.13%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.13%
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	0.13%
SYNOPSIS INC TOTAL RETURN SWAP 08/31/2020	0.13%
ZHEN DING TECHNOLOGY HOLDING TOTAL RETURN SWAP 09/25/2019	0.13%
WEG SA TOTAL RETURN SWAP 09/26/2019	0.13%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	0.13%
PING AN INSURANCE GROUP CO-H TOTAL RETURN SWAP 01/29/2020	0.13%
MEDICLINIC INTERNATIONAL PLC TOTAL RETURN SWAP 09/25/2019	0.13%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 09/25/2019	0.13%
PERSPECTA INC TOTAL RETURN SWAP 01/27/2020	0.13%
CIGNA CORP TOTAL RETURN SWAP 08/21/2020	0.13%
VIROMED CO LTD TOTAL RETURN SWAP 09/25/2019	0.13%
BANCO BTG PACTUAL SA-UNIT TOTAL RETURN SWAP 09/26/2019	0.12%
PERSIMMON PLC TOTAL RETURN SWAP 01/29/2020	0.12%
PUBLIC BANK BERHAD TOTAL RETURN SWAP 09/27/2019	0.12%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 08/31/2020	0.12%
MICROSOFT CORP TOTAL RETURN SWAP 08/31/2020	0.12%
KLA-TENCOR CORP TOTAL RETURN SWAP 08/31/2020	0.12%
LONGFOR PROPERTIES TOTAL RETURN SWAP 09/25/2019	0.12%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	0.12%
YUANTA FINANCIAL HOLDING CO TOTAL RETURN SWAP 01/30/2020	0.12%
WANT WANT CHINA HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.12%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 08/31/2020	0.12%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/27/2020	0.12%
LIBERTY GLOBAL PLC- C TOTAL RETURN SWAP 01/29/2020	0.12%
IMPERIAL HOLDINGS LTD TOTAL RETURN SWAP 09/27/2019	0.12%
HUMANA INC TOTAL RETURN SWAP 08/31/2020	0.12%
COLBUN SA TOTAL RETURN SWAP 09/25/2019	0.12%
SAMSUNG SDS CO LTD TOTAL RETURN SWAP 01/29/2020	0.12%
CHINA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 09/25/2019	0.12%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.12%
LOCKHEED MARTIN CORP TOTAL RETURN SWAP 08/31/2020	0.12%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	0.12%

Security Detail

Security Description	Percent of Portfolio
ADVANCED INFO SERVICE-NVDR TOTAL RETURN SWAP 08/07/2020	0.12%
AIRASIA GROUP BHD TOTAL RETURN SWAP 09/27/2019	0.12%
NOVATEK OAO-SPONS GDR REG S TOTAL RETURN SWAP 06/19/2020	0.12%
HENKEL AG & CO KGAA VORZUG TOTAL RETURN SWAP 09/25/2019	0.12%
KINGSPAN GROUPO RD EUR0.13(DUBLIN LISTING) TOTAL RETURN SWAP 09/25/2019	0.11%
TURKIYE IS BANKASI-C TOTAL RETURN SWAP 09/25/2019	0.11%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 08/31/2020	0.11%
MR PRICE GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.11%
LS INDUSTRIAL SYSTEMS TOTAL RETURN SWAP 09/25/2019	0.11%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 08/31/2020	0.11%
CONAGRA BRANDS INC TOTAL RETURN SWAP 08/31/2020	0.11%
NEW ORIENTAL EDUCATIO-SP ADR TOTAL RETURN SWAP 08/31/2020	0.11%
ALFA S.A.B. -A TOTAL RETURN SWAP 09/25/2019	0.11%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 08/31/2020	0.11%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.11%
MEXICHEM SAB DE CV-* TOTAL RETURN SWAP 09/25/2019	0.11%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 08/21/2020	0.11%
CIFI HOLDINGS GROUP CO LTD TOTAL RETURN SWAP 01/29/2020	0.11%
PNC FINANCIAL SERVICES GROUP TOTAL RETURN SWAP 08/31/2020	0.11%
HUANENG POWER INTL INC-H TOTAL RETURN SWAP 01/29/2020	0.11%
MOMO INC-SPON ADR TOTAL RETURN SWAP 06/19/2020	0.11%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 08/31/2020	0.11%
B2W CIA DIGITAL TOTAL RETURN SWAP 01/27/2020	0.11%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 08/31/2020	0.11%
CHINA LONGYUAN POWER GROUP-H TOTAL RETURN SWAP 09/25/2019	0.11%
ELECTRICITY GENERA PCL-NVDR TOTAL RETURN SWAP 01/27/2020	0.11%
MALAYSIA AIRPORTS HLDGS BHD TOTAL RETURN SWAP 09/27/2019	0.11%
SANTAM LTD TOTAL RETURN SWAP 09/27/2019	0.11%
WW GRAINGER INC TOTAL RETURN SWAP 08/31/2020	0.11%
NETAPP INC TOTAL RETURN SWAP 06/19/2020	0.11%
KOREA GAS CORPORATION TOTAL RETURN SWAP 09/25/2019	0.11%
INFORMA PLC TOTAL RETURN SWAP 09/25/2019	0.11%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.10%
HOME PRODUCT CENTER PCL-NVDR TOTAL RETURN SWAP 08/07/2020	0.10%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.10%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 08/31/2020	0.10%
NOVOLIPETSK STEEL PJSC-GDR TOTAL RETURN SWAP 06/19/2020	0.10%
SHOWA DENKO K K TOTAL RETURN SWAP 09/26/2019	0.10%
KAMIGUMI CO LTD TOTAL RETURN SWAP 01/27/2020	0.10%
POWERTECH TECHNOLOGY INC TOTAL RETURN SWAP 09/25/2019	0.10%
MICRO-STAR INTERNATIONAL CO TOTAL RETURN SWAP 09/25/2019	0.10%

Security Detail

Security Description	Percent of Portfolio
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 08/31/2020	0.10%
BARWA REAL ESTATE CO TOTAL RETURN SWAP 09/26/2019	0.10%
TAIWAN MOBILE CO LTD TOTAL RETURN SWAP 09/25/2019	0.10%
UNION PACIFIC CORP TOTAL RETURN SWAP 08/31/2020	0.10%
KUMHO PETROCHEMICAL CO LTD TOTAL RETURN SWAP 09/25/2019	0.10%
CHINA RESOURCES POWER HOLDIN TOTAL RETURN SWAP 09/25/2019	0.10%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	0.10%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 09/25/2019	0.10%
ALDAR PROPERTIES PJSC TOTAL RETURN SWAP 09/27/2019	0.10%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 08/31/2020	0.10%
NETAPP INC TOTAL RETURN SWAP 08/31/2020	0.10%
MEGACABLE HOLDINGS-CPO TOTAL RETURN SWAP 01/29/2020	0.10%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 05/14/2020	0.09%
CHINA PETROLEUM & CHEMICAL-H TOTAL RETURN SWAP 01/29/2020	0.09%
ECOPETROL SA-SPONSORED ADR TOTAL RETURN SWAP 06/19/2020	0.09%
NVENT ELECTRIC PLC TOTAL RETURN SWAP 01/29/2020	0.09%
UCB SA TOTAL RETURN SWAP 01/29/2020	0.09%
COM2US CORP TOTAL RETURN SWAP 09/25/2019	0.09%
CUMMINS INC TOTAL RETURN SWAP 08/31/2020	0.09%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 01/29/2020	0.09%
ANTA SPORTS PRODUCTS LTD TOTAL RETURN SWAP 09/25/2019	0.09%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	0.09%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	0.09%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 08/31/2020	0.09%
INPEX CORP TOTAL RETURN SWAP 09/25/2019	0.09%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 06/19/2020	0.09%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.09%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	0.09%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 08/31/2020	0.09%
INTER RAO UES PJSC TOTAL RETURN SWAP 09/25/2019	0.09%
STATE STREET CORP TOTAL RETURN SWAP 08/31/2020	0.09%
KANEKA CORP TOTAL RETURN SWAP 09/26/2019	0.09%
GENTERA SAB DE CV TOTAL RETURN SWAP 09/25/2019	0.09%
SIME DARBY BERHAD TOTAL RETURN SWAP 01/28/2020	0.09%
WABCO HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.09%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	0.09%
WIX.COM LTD TOTAL RETURN SWAP 09/11/2020	0.08%
MICHAEL KORS HOLDINGS LTD TOTAL RETURN SWAP 08/31/2020	0.08%
SK HYNIX INC TOTAL RETURN SWAP 09/25/2019	0.08%
M DIAS BRANCO SA TOTAL RETURN SWAP 01/27/2020	0.08%
EMAAR PROPERTIES PJSC TOTAL RETURN SWAP 01/29/2020	0.08%

Security Detail

Security Description	Percent of Portfolio
STARS GROUP INC/THE TOTAL RETURN SWAP 09/25/2019	0.08%
HYDRO ONE LTD TOTAL RETURN SWAP 08/21/2020	0.08%
ELEMENT FLEET MANAGEMENT COR TOTAL RETURN SWAP 09/25/2019	0.08%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 06/19/2020	0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	0.08%
CHAROEN POKPHAND INDONESIA PT TOTAL RETURN SWAP 09/27/2019	0.08%
PCCW LTD TOTAL RETURN SWAP 01/29/2020	0.08%
YUHAN CORP TOTAL RETURN SWAP 09/25/2019	0.08%
MEDIBANK PRIVATE LTD TOTAL RETURN SWAP 01/29/2020	0.08%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 09/25/2019	0.08%
CHINA RESOURCES BEER HOLDING TOTAL RETURN SWAP 09/25/2019	0.08%
HONG LEONG BANK BERHAD TOTAL RETURN SWAP 09/27/2019	0.07%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.07%
EXTENDED STAY AMERICA INC TOTAL RETURN SWAP 08/31/2020	0.07%
HEICO CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	0.07%
M DIAS BRANCO SA TOTAL RETURN SWAP 09/26/2019	0.07%
PERKINELMER INC TOTAL RETURN SWAP 09/25/2019	0.07%
HUA HONG SEMICONDUCTOR LTD TOTAL RETURN SWAP 09/25/2019	0.07%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.07%
CHINA EASTERN AIRLINES CO-H TOTAL RETURN SWAP 01/29/2020	0.07%
AMETEK INC TOTAL RETURN SWAP 08/31/2020	0.07%
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 01/29/2020	0.07%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	0.07%
DISCOVERY INC-C TOTAL RETURN SWAP 09/25/2019	0.07%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	0.07%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 08/31/2020	0.07%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 01/29/2020	0.07%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 08/31/2020	0.07%
TINGYI (CAYMAN ISLN) HLDG CO TOTAL RETURN SWAP 09/25/2019	0.07%
ATHENAHEALTH INC TOTAL RETURN SWAP 08/31/2020	0.07%
JTEKT CORP TOTAL RETURN SWAP 01/27/2020	0.07%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 01/27/2020	0.07%
MIXI INC TOTAL RETURN SWAP 09/26/2019	0.07%
PREMIER INC-CLASS A TOTAL RETURN SWAP 08/31/2020	0.07%
GUANGZHOU BAIYUNSHAN PHARM-H TOTAL RETURN SWAP 09/25/2019	0.07%
METLIFE INC TOTAL RETURN SWAP 08/31/2020	0.07%
LIBERTY GLOBAL PLC-A TOTAL RETURN SWAP 08/31/2020	0.07%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 08/31/2020	0.06%
SARTORIUS STEDIM BIOTECH TOTAL RETURN SWAP 09/25/2019	0.06%
CAR INC TOTAL RETURN SWAP 09/25/2019	0.06%
MASTERCARD INC - A TOTAL RETURN SWAP 08/31/2020	0.06%

Security Detail

Security Description	Percent of Portfolio
FAR EAST HORIZON LTD TOTAL RETURN SWAP 01/29/2020	0.06%
ARISTA NETWORKS INC TOTAL RETURN SWAP 08/31/2020	0.06%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 01/27/2020	0.06%
BRIXMOR PROPERTY GROUP INC TOTAL RETURN SWAP 01/29/2020	0.06%
WR GRACE & CO TOTAL RETURN SWAP 01/29/2020	0.06%
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	0.06%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	0.06%
EZDAN HOLDING GROUP TOTAL RETURN SWAP 01/29/2020	0.06%
ORPEA TOTAL RETURN SWAP 09/25/2019	0.06%
YUHAN CORP TOTAL RETURN SWAP 01/29/2020	0.06%
TOYO SEIKAN GROUP HOLDINGS L TOTAL RETURN SWAP 01/27/2020	0.06%
BUKIT ASAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.06%
CATCHER TECHNOLOGY CO LTD TOTAL RETURN SWAP 01/30/2020	0.06%
LAZARD LTD-CL A TOTAL RETURN SWAP 08/31/2020	0.06%
DELL TECHNOLOGIES INC-CL V TOTAL RETURN SWAP 08/31/2020	0.06%
FACEBOOK INC-A TOTAL RETURN SWAP 08/31/2020	0.06%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 01/29/2020	0.06%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	0.05%
TUI AG-DI TOTAL RETURN SWAP 01/29/2020	0.05%
BARRY CALLEBAUT AG-REG TOTAL RETURN SWAP 01/29/2020	0.05%
SINGAPORE EXCHANGE LTD TOTAL RETURN SWAP 09/26/2019	0.05%
PEGASYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.05%
EVA AIRWAYS CORP TOTAL RETURN SWAP 01/30/2020	0.05%
G4S PLC TOTAL RETURN SWAP 01/29/2020	0.05%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 09/27/2019	0.05%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	0.05%
BASHNEFT PJSC TOTAL RETURN SWAP 09/25/2019	0.05%
WYNN MACAU LTD TOTAL RETURN SWAP 01/29/2020	0.05%
COVESTRO AG TOTAL RETURN SWAP 01/29/2020	0.05%
WHARF HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.05%
ROYAL DUTCH SHELL PLC-B SHS TOTAL RETURN SWAP 09/25/2019	0.05%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 01/29/2020	0.05%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 08/31/2020	0.05%
LS CORP TOTAL RETURN SWAP 01/29/2020	0.05%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 01/27/2020	0.05%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 01/29/2020	0.05%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 08/31/2020	0.05%
UNI-PRESIDENT ENTERPRISES CO TOTAL RETURN SWAP 01/30/2020	0.05%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 01/29/2020	0.05%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	0.05%
AT&T INC TOTAL RETURN SWAP 09/25/2019	0.05%

Security Detail

Security Description	Percent of Portfolio
NOK CORP TOTAL RETURN SWAP 01/27/2020	0.05%
SYNNEX TECHNOLOGY INTL CORP TOTAL RETURN SWAP 01/30/2020	0.05%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 08/31/2020	0.05%
TRANSMISSORA ALIANCA DE-UNIT TOTAL RETURN SWAP 09/26/2019	0.05%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.05%
AGRICULTURAL BANK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	0.05%
SINOPEC SHANGHAI PETROCHEM-H TOTAL RETURN SWAP 01/29/2020	0.05%
BEIJING CAPITAL INTL AIRPO-H TOTAL RETURN SWAP 09/25/2019	0.05%
TERADYNE INC TOTAL RETURN SWAP 09/25/2019	0.04%
EVA AIRWAYS CORP TOTAL RETURN SWAP 09/25/2019	0.04%
MCKESSON CORP TOTAL RETURN SWAP 09/25/2019	0.04%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 01/29/2020	0.04%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 01/27/2020	0.04%
BASHNEFT PJSC TOTAL RETURN SWAP 01/29/2020	0.04%
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 06/19/2020	0.04%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	0.04%
SEVEN & I HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	0.04%
EVRAZ PLC TOTAL RETURN SWAP 08/31/2020	0.04%
DIASORIN SPA TOTAL RETURN SWAP 09/25/2019	0.04%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 01/29/2020	0.04%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/27/2020	0.04%
BORGWARNER INC TOTAL RETURN SWAP 08/31/2020	0.04%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.04%
CSPC PHARMACEUTICAL GROUP LT TOTAL RETURN SWAP 09/25/2019	0.04%
GENTING SINGAPORE PLC TOTAL RETURN SWAP 09/26/2019	0.04%
TIFFANY & CO TOTAL RETURN SWAP 08/31/2020	0.04%
HYDRO ONE LTD TOTAL RETURN SWAP 08/31/2020	0.04%
POSCO DAEWOO CORP TOTAL RETURN SWAP 01/29/2020	0.04%
SURUGA BANK LTD TOTAL RETURN SWAP 09/26/2019	0.04%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 05/25/2020	0.04%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 05/14/2020	0.04%
BANK HANDLOWY W WARSZAWIE SA TOTAL RETURN SWAP 09/25/2019	0.04%
CIGNA CORP TOTAL RETURN SWAP 08/31/2020	0.04%
BRUNSWICK CORP TOTAL RETURN SWAP 08/31/2020	0.04%
ATHENAHEALTH INC TOTAL RETURN SWAP 06/19/2020	0.04%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 08/31/2020	0.04%
AKORN INC TOTAL RETURN SWAP 01/29/2020	0.03%
IMPERIAL HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	0.03%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 08/31/2020	0.03%
CHINA EVERBRIGHT LTD TOTAL RETURN SWAP 01/29/2020	0.03%
TEREX CORP TOTAL RETURN SWAP 08/31/2020	0.03%

Security Detail

Security Description	Percent of Portfolio
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 09/04/2020	0.03%
LIBERTY GLOBAL PLC-A TOTAL RETURN SWAP 06/19/2020	0.03%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 01/29/2020	0.03%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	0.03%
MEDY-TOX INC TOTAL RETURN SWAP 01/29/2020	0.03%
MS&AD INSURANCE GROUP HOLDIN TOTAL RETURN SWAP 01/27/2020	0.03%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 06/19/2020	0.03%
LIBERTY EXPEDIA HOLD-A TOTAL RETURN SWAP 08/31/2020	0.03%
ALLIANCE BANK MALAYSIA BHD TOTAL RETURN SWAP 01/27/2020	0.03%
CHINA TRAVEL INTL INV HK TOTAL RETURN SWAP 09/25/2019	0.03%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 08/31/2020	0.03%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 08/31/2020	0.03%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 08/31/2020	0.03%
TEXTRON INC TOTAL RETURN SWAP 08/31/2020	0.03%
IPSEN TOTAL RETURN SWAP 01/29/2020	0.03%
LIBERTY GLOBAL PLC- C TOTAL RETURN SWAP 08/31/2020	0.03%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	0.03%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 08/31/2020	0.03%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.03%
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 09/25/2019	0.03%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	0.03%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.03%
DOHA BANK QPSC TOTAL RETURN SWAP 09/26/2019	0.03%
POWERTECH TECHNOLOGY INC TOTAL RETURN SWAP 01/30/2020	0.03%
BUMI SERPONG DAMAI PT TOTAL RETURN SWAP 01/27/2020	0.03%
BRUKER CORP TOTAL RETURN SWAP 08/31/2020	0.02%
INTERCONEXION ELECTRICA SA TOTAL RETURN SWAP 03/06/2020	0.02%
VIACOM INC-CLASS B TOTAL RETURN SWAP 08/31/2020	0.02%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 08/31/2020	0.02%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	0.02%
BUMI SERPONG DAMAI PT TOTAL RETURN SWAP 09/27/2019	0.02%
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	0.02%
INGREDION INC TOTAL RETURN SWAP 08/31/2020	0.02%
AES GENER SA TOTAL RETURN SWAP 09/25/2019	0.02%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 01/29/2020	0.02%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 08/31/2020	0.02%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 08/31/2020	0.02%
TERADATA CORP TOTAL RETURN SWAP 08/31/2020	0.02%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	0.02%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 01/29/2020	0.02%
BROTHER INDUSTRIES LTD TOTAL RETURN SWAP 01/27/2020	0.02%

Security Detail

Security Description	Percent of Portfolio
INTERCONEXION ELECTRICA SA TOTAL RETURN SWAP 09/26/2019	0.02%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.02%
AYALA LAND INC TOTAL RETURN SWAP 09/26/2019	0.02%
COMERICA INC TOTAL RETURN SWAP 08/31/2020	0.02%
KIA MOTORS CORP TOTAL RETURN SWAP 01/29/2020	0.02%
INTER RAO UES PJSC TOTAL RETURN SWAP 01/29/2020	0.02%
WANT WANT CHINA HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.02%
FLIR SYSTEMS INC TOTAL RETURN SWAP 08/31/2020	0.02%
ONEMAIN HOLDINGS INC TOTAL RETURN SWAP 08/31/2020	0.02%
ROBINSONS LAND CO TOTAL RETURN SWAP 09/26/2019	0.02%
HARTFORD FINANCIAL SVCS GRP TOTAL RETURN SWAP 08/31/2020	0.01%
KANEKA CORP TOTAL RETURN SWAP 01/27/2020	0.01%
PRESIDENT CHAIN STORE CORP TOTAL RETURN SWAP 01/30/2020	0.01%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 01/30/2020	0.01%
RAYTHEON COMPANY TOTAL RETURN SWAP 08/31/2020	0.01%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 01/29/2020	0.01%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 01/28/2020	0.01%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 01/29/2020	0.01%
SM-CHILE SA-B TOTAL RETURN SWAP 01/29/2020	0.01%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 01/29/2020	0.01%
GENERAL MOTORS CO TOTAL RETURN SWAP 08/31/2020	0.01%
PHILIP MORRIS INTERNATIONAL TOTAL RETURN SWAP 08/31/2020	0.01%
GENTING SINGAPORE PLC TOTAL RETURN SWAP 09/26/2019	0.01%
US CELLULAR CORP TOTAL RETURN SWAP 08/31/2020	0.01%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 01/29/2020	0.01%
PKO BANK POLSKI SA TOTAL RETURN SWAP 01/29/2020	0.01%
TOPPAN PRINTING CO LTD TOTAL RETURN SWAP 01/27/2020	0.01%
COM2US CORP TOTAL RETURN SWAP 01/29/2020	0.01%
GRUPO CARSO SAB DE CV-SER A1 TOTAL RETURN SWAP 09/25/2019	0.01%
TELEKOMUNIKASI INDONESIA PER TOTAL RETURN SWAP 09/27/2019	0.01%
OPTOTECH CORP TOTAL RETURN SWAP 09/25/2019	0.00%
SUMCO CORP TOTAL RETURN SWAP 09/26/2019	0.00%
SINOPAC FINANCIAL HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.00%
SUMCO CORP TOTAL RETURN SWAP 09/26/2019	0.00%
OPTOTECH CORP TOTAL RETURN SWAP 09/25/2019	0.00%
TELEKOMUNIKASI INDONESIA PER TOTAL RETURN SWAP 09/27/2019	-0.01%
ZALL SMART COMMERCE GROUP LT TOTAL RETURN SWAP 01/29/2020	-0.01%
AKR CORPORINDO TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
HM SAMPOERNA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
GRUPO CARSO SAB DE CV-SER A1 TOTAL RETURN SWAP 09/25/2019	-0.01%
CELGENE CORP TOTAL RETURN SWAP 08/31/2020	-0.01%

Security Detail

Security Description	Percent of Portfolio
JACK HENRY & ASSOCIATES INC TOTAL RETURN SWAP 08/31/2020	-0.01%
JG SUMMIT HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	-0.01%
BECELE SAB DE CV TOTAL RETURN SWAP 01/29/2020	-0.01%
DELTA AIR LINES INC TOTAL RETURN SWAP 08/31/2020	-0.01%
HUTCHISON CHINA MEDITECH-ADR TOTAL RETURN SWAP 06/19/2020	-0.01%
VALMONT INDUSTRIES TOTAL RETURN SWAP 08/31/2020	-0.01%
HUTCHISON CHINA MEDITECH-ADR TOTAL RETURN SWAP 08/31/2020	-0.01%
HAIN CELESTIAL GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.01%
XEROX CORP TOTAL RETURN SWAP 08/31/2020	-0.01%
KIRBY CORP TOTAL RETURN SWAP 08/21/2020	-0.01%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 08/31/2020	-0.01%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 08/31/2020	-0.01%
MIRAE ASSET DAEWOO CO LTD-2P TOTAL RETURN SWAP MSCIL	-0.01%
HANSSEM CO LTD TOTAL RETURN SWAP 01/29/2020	-0.01%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 01/29/2020	-0.01%
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 01/29/2020	-0.01%
ING BANK SLASKI SA TOTAL RETURN SWAP 01/29/2020	-0.01%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 08/31/2020	-0.01%
CAMPBELL SOUP CO TOTAL RETURN SWAP 08/31/2020	-0.02%
ROBINSONS LAND CO TOTAL RETURN SWAP 09/26/2019	-0.02%
ENERGY ABSOLUTE PCL-FOREIGN TOTAL RETURN SWAP 09/04/2020	-0.02%
SOHO CHINA LTD TOTAL RETURN SWAP 01/29/2020	-0.02%
NOKIAN RENKAAT OYJ TOTAL RETURN SWAP 01/29/2020	-0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 01/29/2020	-0.02%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 01/27/2020	-0.02%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 01/29/2020	-0.02%
AYALA LAND INC TOTAL RETURN SWAP 09/26/2019	-0.02%
HANWHA CORPORATION TOTAL RETURN SWAP 09/25/2019	-0.02%
AUTONATION INC TOTAL RETURN SWAP 08/31/2020	-0.02%
SECURITY BANK CORP TOTAL RETURN SWAP 09/26/2019	-0.02%
KLABIN SA - UNIT TOTAL RETURN SWAP 01/27/2020	-0.02%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	-0.02%
RESILIENT REIT LTD TOTAL RETURN SWAP 09/27/2019	-0.02%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 08/31/2020	-0.02%
CHINA MERCHANTS BANK-H TOTAL RETURN SWAP 01/29/2020	-0.02%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 01/28/2020	-0.02%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.02%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 01/29/2020	-0.02%
TMB BANK PUBLIC CORP-FOREIGN TOTAL RETURN SWAP 08/31/2020	-0.02%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 05/14/2020	-0.02%

Security Detail

Security Description	Percent of Portfolio
AES GENER SA TOTAL RETURN SWAP 09/25/2019	-0.02%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 01/29/2020	-0.02%
KGHM POLSKA MIEDZ SA TOTAL RETURN SWAP 01/29/2020	-0.02%
CHONGQING RURAL COMMERCIAL-H TOTAL RETURN SWAP 01/29/2020	-0.02%
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
2U INC TOTAL RETURN SWAP 08/31/2020	-0.02%
DAIWA HOUSE REIT INVESTMENT TOTAL RETURN SWAP 01/27/2020	-0.02%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	-0.02%
SEVERN TRENT PLC TOTAL RETURN SWAP 01/29/2020	-0.02%
VEONEER INC TOTAL RETURN SWAP 08/31/2020	-0.02%
TOLL BROTHERS INC TOTAL RETURN SWAP 08/31/2020	-0.02%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 01/27/2020	-0.02%
BRF SA-ADR TOTAL RETURN SWAP 08/31/2020	-0.02%
GENERAL MILLS INC TOTAL RETURN SWAP 08/31/2020	-0.02%
MASRAF AL RAYAN TOTAL RETURN SWAP 01/29/2020	-0.02%
HAITONG SECURITIES CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.02%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 01/29/2020	-0.02%
LEONARDO SPA TOTAL RETURN SWAP 01/29/2020	-0.02%
BDO UNIBANK INC TOTAL RETURN SWAP 01/27/2020	-0.02%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 08/31/2020	-0.02%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 01/28/2020	-0.03%
PERKINELMER INC TOTAL RETURN SWAP 08/31/2020	-0.03%
BROWN-FORMAN CORP-CLASS B TOTAL RETURN SWAP 08/31/2020	-0.03%
DOHA BANK QPSC TOTAL RETURN SWAP 09/26/2019	-0.03%
TABCORP HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.03%
PLAY COMMUNICATIONS SA TOTAL RETURN SWAP 09/25/2019	-0.03%
BROWN-FORMAN CORP-CLASS B TOTAL RETURN SWAP 09/25/2019	-0.03%
RUSHYDRO PJSC TOTAL RETURN SWAP 01/29/2020	-0.03%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	-0.03%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 01/29/2020	-0.03%
CJ LOGISTICS TOTAL RETURN SWAP 01/29/2020	-0.03%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 08/31/2020	-0.03%
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 01/29/2020	-0.03%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 01/29/2020	-0.03%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 01/27/2020	-0.03%
PIONEER FOODS GROUP LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
INSULET CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 08/31/2020	-0.03%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 01/29/2020	-0.03%
GOLD FIELDS LTD-SPONS ADR TOTAL RETURN SWAP 08/31/2020	-0.03%

Security Detail

Security Description	Percent of Portfolio
SANTANDER BANK POLSKA SA TOTAL RETURN SWAP 01/29/2020	-0.03%
AMOREPACIFIC CORP TOTAL RETURN SWAP 01/29/2020	-0.03%
SUNAC CHINA HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.03%
LATAM AIRLINES GROUP-SP ADR TOTAL RETURN SWAP 08/31/2020	-0.03%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 01/30/2020	-0.03%
KOMERCNI BANKA AS TOTAL RETURN SWAP 01/29/2020	-0.03%
S-OIL CORP TOTAL RETURN SWAP 01/29/2020	-0.03%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 01/29/2020	-0.03%
MARUICHI STEEL TUBE LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
HTC CORP TOTAL RETURN SWAP 09/25/2019	-0.03%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
ASSURANT INC TOTAL RETURN SWAP 08/31/2020	-0.03%
GRUPO DE INV SURAMERICANA TOTAL RETURN SWAP 09/26/2019	-0.03%
ORACLE CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	-0.03%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 08/31/2020	-0.03%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
CHINA EVERBRIGHT INTL LTD TOTAL RETURN SWAP 01/29/2020	-0.03%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 08/31/2020	-0.03%
ZHAOJIN MINING INDUSTRY - H TOTAL RETURN SWAP 09/25/2019	-0.03%
POOL CORP TOTAL RETURN SWAP 08/31/2020	-0.03%
MAKITA CORP TOTAL RETURN SWAP 01/27/2020	-0.03%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 08/31/2020	-0.03%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/31/2020	-0.03%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 01/27/2020	-0.03%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 01/29/2020	-0.03%
FIRST SOLAR INC TOTAL RETURN SWAP 08/31/2020	-0.03%
COSCO SHIPPING DEVELOPMENT-H TOTAL RETURN SWAP 09/25/2019	-0.03%
TOKYO TATEMONO CO LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
ILLUMINA INC TOTAL RETURN SWAP 08/31/2020	-0.03%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 01/27/2020	-0.03%
PEPKOR HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	-0.04%
CORNING INC TOTAL RETURN SWAP 08/31/2020	-0.04%
CTRIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 08/31/2020	-0.04%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 08/31/2020	-0.04%
SAMSUNG CARD CO TOTAL RETURN SWAP 01/29/2020	-0.04%
LG CHEM LTD TOTAL RETURN SWAP 01/29/2020	-0.04%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 01/27/2020	-0.04%
SIA ENGINEERING CO LTD TOTAL RETURN SWAP 01/29/2020	-0.04%
SURUGA BANK LTD TOTAL RETURN SWAP 09/26/2019	-0.04%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 08/31/2020	-0.04%

Security Detail

Security Description	Percent of Portfolio
CHALLENGER LTD TOTAL RETURN SWAP 01/29/2020	-0.04%
REINET INVESTMENTS SCA TOTAL RETURN SWAP 01/27/2020	-0.04%
ALIBABA PICTURES GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
WEIR GROUP PLC/THE TOTAL RETURN SWAP 01/29/2020	-0.04%
TENCENT HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
HM SAMPOERNA TBK PT TOTAL RETURN SWAP 01/27/2020	-0.04%
GENERAL INTERFACE SOLUTION TOTAL RETURN SWAP 01/30/2020	-0.04%
NEPI ROCKCASTLE PLC TOTAL RETURN SWAP 09/27/2019	-0.04%
CSPC PHARMACEUTICAL GROUP LT TOTAL RETURN SWAP 09/25/2019	-0.04%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
WINBOND ELECTRONICS CORP TOTAL RETURN SWAP 01/30/2020	-0.04%
GARTNER INC TOTAL RETURN SWAP 08/31/2020	-0.04%
SEMICONDUCTOR MANUFACTURING TOTAL RETURN SWAP 01/29/2020	-0.04%
ULTRAPAR PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.04%
DIASORIN SPA TOTAL RETURN SWAP 09/25/2019	-0.04%
LOTTE CORP TOTAL RETURN SWAP 01/29/2020	-0.04%
LION CORP TOTAL RETURN SWAP 01/27/2020	-0.04%
ZHONGAN ONLINE P&C INSURAN-H TOTAL RETURN SWAP 09/25/2019	-0.04%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	-0.04%
NEWELL BRANDS INC TOTAL RETURN SWAP 08/31/2020	-0.04%
ITAU UNIBANCO HOLDING S-PREF TOTAL RETURN SWAP 09/26/2019	-0.04%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 08/31/2020	-0.04%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 08/31/2020	-0.04%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.04%
NEW CHINA LIFE INSURANCE C-H TOTAL RETURN SWAP 09/25/2019	-0.04%
TERADYNE INC TOTAL RETURN SWAP 09/25/2019	-0.04%
CORONATION FUND MANAGERS LTD TOTAL RETURN SWAP 09/27/2019	-0.04%
KROTON EDUCACIONAL SA TOTAL RETURN SWAP 09/26/2019	-0.05%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 01/29/2020	-0.05%
BEIJING CAPITAL INTL AIRPO-H TOTAL RETURN SWAP 09/25/2019	-0.05%
S-1 CORPORATION TOTAL RETURN SWAP 01/29/2020	-0.05%
GAMUDA BHD TOTAL RETURN SWAP 09/27/2019	-0.05%
AGRICULTURAL BANK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	-0.05%
PAN OCEAN CO LTD TOTAL RETURN SWAP 01/29/2020	-0.05%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 01/29/2020	-0.05%
AMOREPACIFIC CORP TOTAL RETURN SWAP 09/25/2019	-0.05%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
TRANSMISSORA ALIANCA DE-UNIT TOTAL RETURN SWAP 09/26/2019	-0.05%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 08/21/2020	-0.05%
UNITED TECHNOLOGIES CORP TOTAL RETURN SWAP 08/31/2020	-0.05%
HANSSEM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.05%

Security Detail

Security Description	Percent of Portfolio
REMY COINTREAU TOTAL RETURN SWAP 01/29/2020	-0.05%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 08/31/2020	-0.05%
DAIFUKU CO LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
IHH HEALTHCARE BHD TOTAL RETURN SWAP 01/28/2020	-0.05%
MISUMI GROUP INC TOTAL RETURN SWAP 01/27/2020	-0.05%
GLANBIA PLC TOTAL RETURN SWAP 01/29/2020	-0.05%
AAC TECHNOLOGIES HOLDINGS IN TOTAL RETURN SWAP 09/25/2019	-0.05%
BRF SA-ADR TOTAL RETURN SWAP 01/29/2020	-0.05%
CHINA EVERBRIGHT BANK CO L-H TOTAL RETURN SWAP 01/29/2020	-0.05%
ALLIANZ SE-REG TOTAL RETURN SWAP 08/31/2020	-0.05%
CARMAX INC TOTAL RETURN SWAP 06/19/2020	-0.05%
SHANGHAI ELECTRIC GRP CO L-H TOTAL RETURN SWAP 09/25/2019	-0.05%
VERSUM MATERIALS INC TOTAL RETURN SWAP 08/31/2020	-0.05%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.05%
ROYAL DUTCH SHELL PLC-B SHS TOTAL RETURN SWAP 09/25/2019	-0.05%
WHARF HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 09/04/2020	-0.05%
HANWHA CORPORATION TOTAL RETURN SWAP 01/29/2020	-0.05%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	-0.05%
SP SETIA BHD TOTAL RETURN SWAP 09/27/2019	-0.05%
MONOTARO CO LTD TOTAL RETURN SWAP 01/27/2020	-0.05%
TURKCELL ILETISIM HIZMET AS TOTAL RETURN SWAP 09/25/2019	-0.05%
TOKYO CENTURY CORP TOTAL RETURN SWAP 01/27/2020	-0.05%
INTREXON CORP TOTAL RETURN SWAP 08/31/2020	-0.05%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	-0.05%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 08/31/2020	-0.06%
INDUSTRIAS PENOLES SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.06%
SHANGRI-LA ASIA LTD TOTAL RETURN SWAP 01/29/2020	-0.06%
HONG KONG & CHINA GAS TOTAL RETURN SWAP 01/29/2020	-0.06%
ALLEGION PLC TOTAL RETURN SWAP 08/31/2020	-0.06%
ZALL SMART COMMERCE GROUP LT TOTAL RETURN SWAP 09/25/2019	-0.06%
BBMG CORP-H TOTAL RETURN SWAP 09/25/2019	-0.06%
KION GROUP AG TOTAL RETURN SWAP 01/29/2020	-0.06%
SEEK LTD TOTAL RETURN SWAP 01/29/2020	-0.06%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 09/27/2019	-0.06%
JM SMUCKER CO/THE TOTAL RETURN SWAP 08/31/2020	-0.06%
TAIMED BIOLOGICS INC TOTAL RETURN SWAP 01/30/2020	-0.06%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 09/25/2019	-0.06%
M & T BANK CORP TOTAL RETURN SWAP 08/31/2020	-0.06%
LOTTE CHEMICAL CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
CHINA MERCHANTS SECURITIES-H TOTAL RETURN SWAP 09/25/2019	-0.06%

Security Detail

Security Description	Percent of Portfolio
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 08/31/2020	-0.06%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 08/31/2020	-0.06%
FLEX LTD TOTAL RETURN SWAP 06/19/2020	-0.06%
ORPEA TOTAL RETURN SWAP 09/25/2019	-0.06%
KEYENCE CORP TOTAL RETURN SWAP 01/27/2020	-0.06%
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	-0.06%
WR GRACE & CO TOTAL RETURN SWAP 01/27/2020	-0.06%
SECURITY BANK CORP TOTAL RETURN SWAP 01/27/2020	-0.06%
AMBEV SA-ADR TOTAL RETURN SWAP 06/19/2020	-0.06%
BRIXMOR PROPERTY GROUP INC TOTAL RETURN SWAP 01/27/2020	-0.06%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
COTY INC-CL A TOTAL RETURN SWAP 08/31/2020	-0.06%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 06/19/2020	-0.06%
ORIFLAME HOLDING AG TOTAL RETURN SWAP 01/29/2020	-0.06%
HEICO CORP-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.06%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
TOTO LTD TOTAL RETURN SWAP 09/26/2019	-0.06%
MERITZ SECURITIES CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
FLEX LTD TOTAL RETURN SWAP 08/31/2020	-0.06%
ADIENT PLC TOTAL RETURN SWAP 08/31/2020	-0.06%
DUFREY AG-REG TOTAL RETURN SWAP 01/29/2020	-0.06%
CHINA TRADITIONAL CHINESE ME TOTAL RETURN SWAP 01/29/2020	-0.06%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 01/29/2020	-0.06%
NIEN MADE ENTERPRISE CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
CAR INC TOTAL RETURN SWAP 09/25/2019	-0.06%
SARTORIUS STEDIM BIOTECH TOTAL RETURN SWAP 09/25/2019	-0.06%
CHINA UNICOM HONG KONG LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 08/31/2020	-0.06%
COSCO SHIPPING ENERGY TRAN-H TOTAL RETURN SWAP 09/25/2019	-0.06%
RICHTER GEDEON NYRT TOTAL RETURN SWAP 09/25/2019	-0.07%
PSG GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.07%
JM SMUCKER CO/THE TOTAL RETURN SWAP 06/19/2020	-0.07%
FIBRA UNO ADMINISTRACION SA TOTAL RETURN SWAP 09/25/2019	-0.07%
SAMSUNG SECURITIES CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
BYD CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.07%
MIXI INC TOTAL RETURN SWAP 09/26/2019	-0.07%
BGF RETAIL CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
CP ALL PCL-FOREIGN TOTAL RETURN SWAP 08/31/2020	-0.07%
VOLKSWAGEN AG TOTAL RETURN SWAP 01/29/2020	-0.07%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 09/26/2019	-0.07%

Security Detail

Security Description	Percent of Portfolio
DISCOVERY INC-C TOTAL RETURN SWAP 01/27/2020	-0.07%
BDO UNIBANK INC TOTAL RETURN SWAP 09/26/2019	-0.07%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	-0.07%
CVS HEALTH CORP TOTAL RETURN SWAP 01/29/2020	-0.07%
ISHARES CORE FTSE 100 TOTAL RETURN SWAP 01/29/2020	-0.07%
KOMERCNI BANKA AS TOTAL RETURN SWAP 09/25/2019	-0.07%
NETMARBLE GAMES CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
KIMBERLY-CLARK DE MEXICO-A TOTAL RETURN SWAP 09/25/2019	-0.07%
ACADIA HEALTHCARE CO INC TOTAL RETURN SWAP 08/31/2020	-0.07%
KEPPEL REIT TOTAL RETURN SWAP 09/26/2019	-0.07%
SANTANDER BANK POLSKA SA TOTAL RETURN SWAP 09/25/2019	-0.07%
CHINA MERCHANTS PORT HOLDING TOTAL RETURN SWAP 09/25/2019	-0.07%
SAMSUNG HEAVY INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.07%
EQUATORIAL ENERGIA SA - ORD TOTAL RETURN SWAP 09/26/2019	-0.07%
AMERCO TOTAL RETURN SWAP 08/31/2020	-0.07%
TESLA INC TOTAL RETURN SWAP 08/31/2020	-0.07%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 09/26/2019	-0.07%
STARBUCKS CORP TOTAL RETURN SWAP 08/31/2020	-0.07%
PENSKE AUTOMOTIVE GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.07%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.07%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 09/27/2019	-0.07%
WATSCO INC TOTAL RETURN SWAP 08/31/2020	-0.07%
EL PUERTO DE LIVERPOOL-C1 TOTAL RETURN SWAP 09/25/2019	-0.07%
CHINA RESOURCES BEER HOLDING TOTAL RETURN SWAP 09/25/2019	-0.08%
GENUINE PARTS CO TOTAL RETURN SWAP 08/31/2020	-0.08%
LEGGETT & PLATT INC TOTAL RETURN SWAP 08/31/2020	-0.08%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.08%
MEDIATEK INC TOTAL RETURN SWAP 09/25/2019	-0.08%
AUSNET SERVICES TOTAL RETURN SWAP 01/29/2020	-0.08%
MASRAF AL RAYAN TOTAL RETURN SWAP 09/26/2019	-0.08%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 08/31/2020	-0.08%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 08/31/2020	-0.08%
QUIMICA Y MINERA CHIL-SP ADR TOTAL RETURN SWAP 08/31/2020	-0.08%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 08/31/2020	-0.08%
MINTH GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	-0.08%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
DALI FOODS GROUP CO LTD TOTAL RETURN SWAP 01/29/2020	-0.08%
CTRIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 09/25/2019	-0.08%
GENEXINE CO LTD TOTAL RETURN SWAP 01/29/2020	-0.08%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 08/31/2020	-0.08%

Security Detail

Security Description	Percent of Portfolio
EMIRATES TELECOM GROUP CO TOTAL RETURN SWAP 09/27/2019	-0.08%
VIFOR PHARMA AG TOTAL RETURN SWAP 01/29/2020	-0.08%
MATTEL INC TOTAL RETURN SWAP 08/31/2020	-0.08%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 09/25/2019	-0.08%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 08/31/2020	-0.08%
XERO LTD TOTAL RETURN SWAP 01/29/2020	-0.08%
ELEMENT FLEET MANAGEMENT COR TOTAL RETURN SWAP 09/25/2019	-0.08%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 01/29/2020	-0.08%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 09/25/2019	-0.08%
CREDIT ACCEPTANCE CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
HANESBRANDS INC TOTAL RETURN SWAP 08/31/2020	-0.08%
KAKAO CORP TOTAL RETURN SWAP 09/25/2019	-0.08%
CARMAX INC TOTAL RETURN SWAP 08/31/2020	-0.08%
COGNEX CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
HORMEL FOODS CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
MOODY'S CORP TOTAL RETURN SWAP 08/31/2020	-0.08%
POLSKIE GORNICTWO NAFTOWE I TOTAL RETURN SWAP 09/25/2019	-0.08%
PARK24 CO LTD TOTAL RETURN SWAP 01/27/2020	-0.08%
CHUBB LTD TOTAL RETURN SWAP 08/31/2020	-0.08%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 09/25/2019	-0.09%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	-0.09%
GENEREA SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.09%
CJ LOGISTICS TOTAL RETURN SWAP 09/25/2019	-0.09%
SASOL LTD TOTAL RETURN SWAP 01/27/2020	-0.09%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 08/31/2020	-0.09%
CENTURYLINK INC TOTAL RETURN SWAP 08/31/2020	-0.09%
CINCINNATI FINANCIAL CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
CINCINNATI FINANCIAL CORP TOTAL RETURN SWAP 06/19/2020	-0.09%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.09%
TSINGTAO BREWERY CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.09%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 08/31/2020	-0.09%
TMB BANK PUBLIC CORP-FOREIGN TOTAL RETURN SWAP 08/07/2020	-0.09%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 01/29/2020	-0.09%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	-0.09%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 08/31/2020	-0.09%
BANK OF HAWAII CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.09%
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
CENCOSUD SA TOTAL RETURN SWAP 09/25/2019	-0.09%
KIRBY CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
LITE-ON TECHNOLOGY CORP TOTAL RETURN SWAP 09/25/2019	-0.09%

Security Detail

Security Description	Percent of Portfolio
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 08/31/2020	-0.09%
MACQUARIE INFRASTRUCTURE COR TOTAL RETURN SWAP 08/31/2020	-0.09%
CHINA HONGQIAO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
SEMICONDUCTOR MANUFACTURING TOTAL RETURN SWAP 09/25/2019	-0.10%
AT&T INC TOTAL RETURN SWAP 09/25/2019	-0.10%
CHUNGHWA TELECOM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	-0.10%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 09/25/2019	-0.10%
NEWELL BRANDS INC TOTAL RETURN SWAP 06/19/2020	-0.10%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 08/31/2020	-0.10%
CHINA GAS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.10%
TAIWAN MOBILE CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
BARWA REAL ESTATE CO TOTAL RETURN SWAP 09/26/2019	-0.10%
SK INNOVATION CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
MIDDLEBY CORP TOTAL RETURN SWAP 08/31/2020	-0.10%
QUANTA COMPUTER INC TOTAL RETURN SWAP 09/25/2019	-0.10%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.10%
SHOWA DENKO K K TOTAL RETURN SWAP 09/26/2019	-0.10%
LUYE PHARMA GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	-0.11%
TAIWAN COOPERATIVE FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.11%
INFORMA PLC TOTAL RETURN SWAP 09/25/2019	-0.11%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 08/31/2020	-0.11%
DEERE & CO TOTAL RETURN SWAP 08/31/2020	-0.11%
WABTEC CORP TOTAL RETURN SWAP 08/31/2020	-0.11%
FLUOR CORP TOTAL RETURN SWAP 08/31/2020	-0.11%
PFIZER INC TOTAL RETURN SWAP 08/31/2020	-0.11%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 09/26/2019	-0.11%
BUMRUNGRAD HOSPITAL-FOREIGN TOTAL RETURN SWAP 01/27/2020	-0.11%
SHIN KONG FINANCIAL HOLDING TOTAL RETURN SWAP 09/25/2019	-0.11%
KUNLUN ENERGY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
ELECTRICITY GENERA PCL-NVDR TOTAL RETURN SWAP 01/27/2020	-0.11%
STRYKER CORP TOTAL RETURN SWAP 08/31/2020	-0.11%
ALTICE USA INC- A TOTAL RETURN SWAP 08/31/2020	-0.11%
YAPI VE KREDI BANKASI TOTAL RETURN SWAP 09/25/2019	-0.11%
INDUSTRIES QATAR TOTAL RETURN SWAP 09/26/2019	-0.11%
FAR EASTONE TELECOMM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
KINGSPAN GROUPORD EUR0.13(DUBLIN LISTING) TOTAL RETURN SWAP 09/25/2019	-0.11%
HENKEL AG & CO KGAA VORZUG TOTAL RETURN SWAP 09/25/2019	-0.12%
POOL CORP TOTAL RETURN SWAP 08/21/2020	-0.12%

Security Detail

Security Description	Percent of Portfolio
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	-0.12%
ISKENDERUN DEMIR VE CELIK AS TOTAL RETURN SWAP 09/25/2019	-0.12%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	-0.12%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 08/31/2020	-0.12%
SAMSUNG CARD CO TOTAL RETURN SWAP 09/25/2019	-0.12%
BEIJING ENTERPRISES WATER GR TOTAL RETURN SWAP 09/25/2019	-0.12%
3SBIO INC TOTAL RETURN SWAP 09/25/2019	-0.12%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 09/25/2019	-0.12%
RAIA DROGASIL SA TOTAL RETURN SWAP 09/26/2019	-0.12%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.12%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 09/25/2019	-0.12%
EMLAK KONUT GAYRIMENKUL YATI TOTAL RETURN SWAP 09/25/2019	-0.12%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 01/29/2020	-0.12%
VIROMED CO LTD TOTAL RETURN SWAP 09/25/2019	-0.13%
STRYKER CORP TOTAL RETURN SWAP 08/21/2020	-0.13%
MEDICLINIC INTERNATIONAL PLC TOTAL RETURN SWAP 09/25/2019	-0.13%
LOTTE CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	-0.13%
SHANGHAI FOSUN PHARMACEUTI-H TOTAL RETURN SWAP 09/25/2019	-0.13%
SEMBCORP MARINE LTD TOTAL RETURN SWAP 09/26/2019	-0.13%
NISSHINBO HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.13%
KGHM POLSKA MIEDZ SA TOTAL RETURN SWAP 09/25/2019	-0.13%
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
CCC SA TOTAL RETURN SWAP 09/25/2019	-0.13%
PHISON ELECTRONICS CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	-0.13%
ZALANDO SE TOTAL RETURN SWAP 01/29/2020	-0.13%
MARATHON OIL CORP TOTAL RETURN SWAP 01/29/2020	-0.14%
XPO LOGISTICS INC TOTAL RETURN SWAP 01/27/2020	-0.14%
HOWARD HUGHES CORP/THE TOTAL RETURN SWAP 01/29/2020	-0.14%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 06/19/2020	-0.14%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	-0.14%
AT&T INC TOTAL RETURN SWAP 01/29/2020	-0.14%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 09/27/2019	-0.14%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 01/29/2020	-0.14%
SHENZHEN INVESTMENT LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
SUNAC CHINA HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
HARMONIC DRIVE SYSTEMS INC TOTAL RETURN SWAP 09/26/2019	-0.14%
E.SUN FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	-0.15%
GDS HOLDINGS LTD - ADR TOTAL RETURN SWAP 06/19/2020	-0.15%

Security Detail

Security Description	Percent of Portfolio
TOP GLOVE CORP BHD TOTAL RETURN SWAP 09/27/2019	-0.15%
BAOZUN INC-SPN ADR TOTAL RETURN SWAP 08/31/2020	-0.15%
POSTAL SAVINGS BANK OF CHI-H TOTAL RETURN SWAP 09/25/2019	-0.15%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.15%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/21/2020	-0.15%
NESTLE (MALAYSIA) BERHAD TOTAL RETURN SWAP 09/27/2019	-0.15%
VERSUM MATERIALS INC TOTAL RETURN SWAP 06/19/2020	-0.16%
SOHO CHINA LTD TOTAL RETURN SWAP 09/25/2019	-0.16%
CHINA EVERBRIGHT BANK CO L-H TOTAL RETURN SWAP 09/25/2019	-0.16%
ENERGY ABSOLUTE PCL-FOREIGN TOTAL RETURN SWAP 05/25/2020	-0.16%
KLABIN SA - UNIT TOTAL RETURN SWAP 09/26/2019	-0.16%
SILLAJEN INC TOTAL RETURN SWAP 09/25/2019	-0.16%
SOJITZ CORP TOTAL RETURN SWAP 09/25/2019	-0.16%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 06/19/2020	-0.16%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.17%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	-0.17%
MTR CORP TOTAL RETURN SWAP 01/29/2020	-0.17%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 06/19/2020	-0.17%
HENGAN INTL GROUP CO LTD TOTAL RETURN SWAP 09/25/2019	-0.17%
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.17%
SEEK LTD TOTAL RETURN SWAP 09/25/2019	-0.17%
CHINA POWER INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.18%
AQUA AMERICA INC TOTAL RETURN SWAP 01/29/2020	-0.18%
SWITCH INC - A TOTAL RETURN SWAP 06/19/2020	-0.18%
CHINA EVERGRANDE GROUP TOTAL RETURN SWAP 09/25/2019	-0.18%
PUBLICIS GROUPE TOTAL RETURN SWAP 09/25/2019	-0.18%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 01/27/2020	-0.18%
S-OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.18%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.18%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 09/11/2020	-0.18%
XEROX CORP TOTAL RETURN SWAP 08/21/2020	-0.19%
CNX RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	-0.19%
CHINA MERCHANTS BANK-H TOTAL RETURN SWAP 09/25/2019	-0.19%
STORE CAPITAL CORP TOTAL RETURN SWAP 06/19/2020	-0.20%
LINAMAR CORP TOTAL RETURN SWAP 09/25/2019	-0.20%
WILMAR INTERNATIONAL LTD TOTAL RETURN SWAP 09/26/2019	-0.20%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 09/25/2019	-0.20%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	-0.20%
MACQUARIE INFRASTRUCTURE COR TOTAL RETURN SWAP 06/19/2020	-0.20%
AMCOR LIMITED TOTAL RETURN SWAP 09/25/2019	-0.20%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.21%

Security Detail

Security Description	Percent of Portfolio
MARUICHI STEEL TUBE LTD TOTAL RETURN SWAP 09/26/2019	-0.21%
ODONTOPREV S.A. TOTAL RETURN SWAP 01/27/2020	-0.21%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	-0.21%
CRESCENT POINT ENERGY CORP TOTAL RETURN SWAP 09/25/2019	-0.21%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 06/19/2020	-0.22%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 09/25/2019	-0.22%
HONG KONG & CHINA GAS TOTAL RETURN SWAP 09/25/2019	-0.22%
CCC SA TOTAL RETURN SWAP 01/29/2020	-0.22%
PENSKE AUTOMOTIVE GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.22%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.22%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 08/31/2020	-0.23%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 09/27/2019	-0.23%
GARTNER INC TOTAL RETURN SWAP 06/19/2020	-0.23%
SALESFORCE.COM INC TOTAL RETURN SWAP 01/27/2020	-0.23%
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	-0.23%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 01/29/2020	-0.23%
MOODY'S CORP TOTAL RETURN SWAP 01/29/2020	-0.24%
BROADCOM LTD TOTAL RETURN SWAP 06/19/2020	-0.24%
WENDEL TOTAL RETURN SWAP 09/25/2019	-0.24%
WATSCO INC TOTAL RETURN SWAP 06/19/2020	-0.25%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 06/19/2020	-0.25%
KINGFISHER PLC TOTAL RETURN SWAP 09/25/2019	-0.25%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	-0.25%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.26%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	-0.26%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 01/29/2020	-0.26%
BROADCOM LTD TOTAL RETURN SWAP 08/31/2020	-0.26%
PFIZER INC TOTAL RETURN SWAP 06/19/2020	-0.26%
STORE CAPITAL CORP TOTAL RETURN SWAP 01/29/2020	-0.26%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	-0.27%
HP INC TOTAL RETURN SWAP 01/29/2020	-0.27%
WEIR GROUP PLC/THE TOTAL RETURN SWAP 09/25/2019	-0.27%
UNITED TECHNOLOGIES CORP TOTAL RETURN SWAP 08/21/2020	-0.28%
ISHARES EURO STOXX50 UCITS D TOTAL RETURN SWAP 01/29/2020	-0.28%
CONAGRA BRANDS INC TOTAL RETURN SWAP 06/19/2020	-0.28%
SHANGRI-LA ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.28%
AMERCO TOTAL RETURN SWAP 08/21/2020	-0.28%
SCHWAB (CHARLES) CORP TOTAL RETURN SWAP 01/27/2020	-0.28%
AECOM TOTAL RETURN SWAP 01/29/2020	-0.29%
JOHNSON MATTHEY PLC TOTAL RETURN SWAP 09/25/2019	-0.29%
FUKUOKA FINANCIAL GROUP INC TOTAL RETURN SWAP 01/27/2020	-0.29%

Security Detail

Security Description	Percent of Portfolio
ING BANK SLASKI SA TOTAL RETURN SWAP 09/25/2019	-0.29%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	-0.30%
SEVERN TRENT PLC TOTAL RETURN SWAP 09/25/2019	-0.30%
JULIUS BAER GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.30%
CREDIT AGRICOLE SA TOTAL RETURN SWAP 01/29/2020	-0.30%
ROYAL BANK OF SCOTLAND GROUP TOTAL RETURN SWAP 01/29/2020	-0.30%
UMICORE TOTAL RETURN SWAP 01/29/2020	-0.30%
STARBUCKS CORP TOTAL RETURN SWAP 06/19/2020	-0.30%
WARTSILA OYJ ABP TOTAL RETURN SWAP 01/29/2020	-0.30%
ALASKA AIR GROUP INC TOTAL RETURN SWAP 08/21/2020	-0.30%
YAMAGUCHI FINANCIAL GROUP IN TOTAL RETURN SWAP 01/27/2020	-0.31%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 08/10/2020	-0.31%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 08/21/2020	-0.31%
ARAMARK TOTAL RETURN SWAP 06/19/2020	-0.31%
SUMITOMO ELECTRIC INDUSTRIES TOTAL RETURN SWAP 01/27/2020	-0.31%
TABCORP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.31%
PERKINELMER INC TOTAL RETURN SWAP 08/21/2020	-0.31%
TENCENT HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.31%
WHITBREAD PLC TOTAL RETURN SWAP 01/29/2020	-0.31%
TESCO PLC TOTAL RETURN SWAP 01/29/2020	-0.31%
TESLA INC TOTAL RETURN SWAP 06/19/2020	-0.31%
JFE HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	-0.31%
FISHER & PAYKEL HEALTHCARE C TOTAL RETURN SWAP 09/25/2019	-0.31%
NOVOZYMES A/S-B SHARES TOTAL RETURN SWAP 01/29/2020	-0.31%
UOL GROUP LTD TOTAL RETURN SWAP 09/26/2019	-0.32%
YAHOO JAPAN CORP TOTAL RETURN SWAP 01/27/2020	-0.32%
TSURUHA HOLDINGS INC TOTAL RETURN SWAP 01/27/2020	-0.32%
TENARIS SA TOTAL RETURN SWAP 01/29/2020	-0.32%
ORIGIN ENERGY LTD TOTAL RETURN SWAP 01/29/2020	-0.32%
VIFOR PHARMA AG TOTAL RETURN SWAP 09/25/2019	-0.32%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.32%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 06/19/2020	-0.32%
FIREEYE INC TOTAL RETURN SWAP 09/25/2019	-0.33%
ASAHI GROUP HOLDINGS LTD TOTAL RETURN SWAP 01/27/2020	-0.33%
MICRO FOCUS INTERNATIONAL TOTAL RETURN SWAP 01/29/2020	-0.33%
KERRY GROUP PLC-A TOTAL RETURN SWAP 01/29/2020	-0.33%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 01/29/2020	-0.33%
NOKIAN RENKAAT OYJ TOTAL RETURN SWAP 09/25/2019	-0.33%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	-0.33%
MIRVAC GROUP TOTAL RETURN SWAP 01/29/2020	-0.33%
EMERSON ELECTRIC CO TOTAL RETURN SWAP 09/25/2019	-0.33%

Security Detail

Security Description	Percent of Portfolio
STRYKER CORP TOTAL RETURN SWAP 08/10/2020	-0.33%
AIA GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.33%
CHEVRON CORP TOTAL RETURN SWAP 09/25/2019	-0.33%
CIGNA CORP TOTAL RETURN SWAP 01/29/2020	-0.34%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 01/29/2020	-0.34%
MERCARI INC TOTAL RETURN SWAP 01/27/2020	-0.34%
EXXON MOBIL CORP TOTAL RETURN SWAP 09/25/2019	-0.34%
MAKITA CORP TOTAL RETURN SWAP 09/26/2019	-0.34%
SHOWA DENKO K K TOTAL RETURN SWAP 01/27/2020	-0.35%
CAPITALAND COMMERCIAL TRUST TOTAL RETURN SWAP 09/26/2019	-0.35%
CENTURYLINK INC TOTAL RETURN SWAP 08/10/2020	-0.35%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	-0.35%
RECKITT BENCKISER GROUP PLC TOTAL RETURN SWAP 01/29/2020	-0.35%
ASSURANT INC TOTAL RETURN SWAP 08/21/2020	-0.35%
DAIKIN INDUSTRIES LTD TOTAL RETURN SWAP 01/27/2020	-0.36%
M3 INC TOTAL RETURN SWAP 09/26/2019	-0.36%
BANK OF KYOTO LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.36%
ALLEGION PLC TOTAL RETURN SWAP 09/11/2020	-0.36%
DON QUIJOTE HOLDINGS CO LTD TOTAL RETURN SWAP 01/27/2020	-0.36%
TOKYO TATEMONO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.36%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 01/29/2020	-0.37%
BROADCOM LTD TOTAL RETURN SWAP 08/21/2020	-0.37%
IQVIA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.37%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 06/19/2020	-0.37%
AMERCO TOTAL RETURN SWAP 06/19/2020	-0.38%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 06/19/2020	-0.38%
K+S AG-REG TOTAL RETURN SWAP 01/29/2020	-0.38%
COOPER COS INC/THE TOTAL RETURN SWAP 08/31/2020	-0.38%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 06/19/2020	-0.38%
ENERGY TRANSFER LP TOTAL RETURN SWAP 06/19/2020	-0.38%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	-0.39%
PARK24 CO LTD TOTAL RETURN SWAP 09/26/2019	-0.39%
ZILLOW GROUP INC - A TOTAL RETURN SWAP 09/11/2020	-0.39%
SIA ENGINEERING CO LTD TOTAL RETURN SWAP 09/25/2019	-0.39%
ACADIA HEALTHCARE CO INC TOTAL RETURN SWAP 09/11/2020	-0.40%
GARTNER INC TOTAL RETURN SWAP 08/21/2020	-0.40%
KEYENCE CORP TOTAL RETURN SWAP 09/26/2019	-0.40%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.40%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	-0.40%
DIAMONDBACK ENERGY INC TOTAL RETURN SWAP 08/17/2020	-0.40%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 09/11/2020	-0.41%

Security Detail

Security Description	Percent of Portfolio
COGNEX CORP TOTAL RETURN SWAP 09/11/2020	-0.41%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 09/26/2019	-0.41%
TRIPADVISOR INC TOTAL RETURN SWAP 09/11/2020	-0.42%
CHUGAI PHARMACEUTICAL CO LTD TOTAL RETURN SWAP 09/26/2019	-0.42%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	-0.43%
STRYKER CORP TOTAL RETURN SWAP 06/19/2020	-0.43%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	-0.43%
NEWELL BRANDS INC TOTAL RETURN SWAP 01/29/2020	-0.43%
MISUMI GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.43%
BROADRIDGE FINANCIAL SOLUTIO TOTAL RETURN SWAP 01/27/2020	-0.43%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 08/21/2020	-0.44%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.44%
CHALLENGER LTD TOTAL RETURN SWAP 09/25/2019	-0.44%
FACTSET RESEARCH SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	-0.44%
HANESBRANDS INC TOTAL RETURN SWAP 06/19/2020	-0.45%
WABTEC CORP TOTAL RETURN SWAP 06/19/2020	-0.45%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 01/29/2020	-0.45%
JACK HENRY & ASSOCIATES INC TOTAL RETURN SWAP 06/19/2020	-0.45%
ALTICE USA INC- A TOTAL RETURN SWAP 09/25/2019	-0.45%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 09/25/2019	-0.45%
VERSUM MATERIALS INC TOTAL RETURN SWAP 01/29/2020	-0.46%
VENTURE CORP LTD TOTAL RETURN SWAP 09/26/2019	-0.46%
2U INC TOTAL RETURN SWAP 06/19/2020	-0.47%
EBAY INC TOTAL RETURN SWAP 09/25/2019	-0.47%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 08/21/2020	-0.47%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	-0.47%
MARATHON OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.47%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	-0.47%
DAIFUKU CO LTD TOTAL RETURN SWAP 09/26/2019	-0.48%
CVS HEALTH CORP TOTAL RETURN SWAP 06/19/2020	-0.48%
VERSUM MATERIALS INC TOTAL RETURN SWAP 09/11/2020	-0.48%
GENUINE PARTS CO TOTAL RETURN SWAP 06/19/2020	-0.49%
LEONARDO SPA TOTAL RETURN SWAP 09/25/2019	-0.49%
DAIWA HOUSE REIT INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.49%
SKECHERS USA INC-CL A TOTAL RETURN SWAP 08/10/2020	-0.50%
TERUMO CORP TOTAL RETURN SWAP 09/26/2019	-0.50%
CELGENE CORP TOTAL RETURN SWAP 06/19/2020	-0.50%
HAIN CELESTIAL GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.50%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 06/19/2020	-0.51%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/29/2020	-0.51%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 06/19/2020	-0.51%

Security Detail

Security Description	Percent of Portfolio
LION CORP TOTAL RETURN SWAP 09/26/2019	-0.52%
DIAMONDBACK ENERGY INC TOTAL RETURN SWAP 09/11/2020	-0.52%
CHUBB LTD TOTAL RETURN SWAP 06/19/2020	-0.52%
STANLEY BLACK & DECKER INC TOTAL RETURN SWAP 06/19/2020	-0.52%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	-0.53%
PERKINELMER INC TOTAL RETURN SWAP 06/19/2020	-0.53%
ADIENT PLC TOTAL RETURN SWAP 01/29/2020	-0.53%
BANK OF HAWAII CORP TOTAL RETURN SWAP 06/19/2020	-0.53%
ILLUMINA INC TOTAL RETURN SWAP 06/19/2020	-0.53%
DELTA AIR LINES INC TOTAL RETURN SWAP 06/19/2020	-0.53%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 06/19/2020	-0.54%
BECTON DICKINSON AND CO TOTAL RETURN SWAP 08/10/2020	-0.54%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 08/10/2020	-0.54%
XEROX CORP TOTAL RETURN SWAP 06/19/2020	-0.54%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 01/29/2020	-0.55%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 09/11/2020	-0.56%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 01/29/2020	-0.56%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 06/19/2020	-0.56%
XCEL ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.57%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/29/2020	-0.58%
GMO PAYMENT GATEWAY INC TOTAL RETURN SWAP 09/26/2019	-0.58%
VEONEER INC TOTAL RETURN SWAP 01/27/2020	-0.58%
REMY COINTREAU TOTAL RETURN SWAP 09/25/2019	-0.59%
VOLVO AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.59%
KION GROUP AG TOTAL RETURN SWAP 09/25/2019	-0.59%
HORMEL FOODS CORP TOTAL RETURN SWAP 08/21/2020	-0.59%
ALLEGION PLC TOTAL RETURN SWAP 01/29/2020	-0.60%
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 06/19/2020	-0.60%
INTREXON CORP TOTAL RETURN SWAP 01/29/2020	-0.60%
INSULET CORP TOTAL RETURN SWAP 06/19/2020	-0.60%
MONOTARO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.60%
CAMPBELL SOUP CO TOTAL RETURN SWAP 06/19/2020	-0.61%
KIRBY CORP TOTAL RETURN SWAP 06/19/2020	-0.61%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 08/21/2020	-0.61%
MTR CORP TOTAL RETURN SWAP 09/25/2019	-0.61%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	-0.62%
VALMONT INDUSTRIES TOTAL RETURN SWAP 06/19/2020	-0.62%
MACQUARIE INFRASTRUCTURE COR TOTAL RETURN SWAP 01/29/2020	-0.62%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 06/19/2020	-0.63%
ORIFLAME HOLDING AG TOTAL RETURN SWAP 09/25/2019	-0.64%
ALLIANZ SE-REG TOTAL RETURN SWAP 06/19/2020	-0.64%

Security Detail

Security Description	Percent of Portfolio
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 01/29/2020	-0.64%
MIDDLEBY CORP TOTAL RETURN SWAP 06/19/2020	-0.64%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 08/31/2020	-0.65%
JM SMUCKER CO/THE TOTAL RETURN SWAP 01/29/2020	-0.66%
PENSKE AUTOMOTIVE GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.66%
M & T BANK CORP TOTAL RETURN SWAP 01/29/2020	-0.67%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 01/29/2020	-0.67%
XERO LTD TOTAL RETURN SWAP 09/25/2019	-0.67%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 06/19/2020	-0.68%
WELBILT INC TOTAL RETURN SWAP 08/31/2020	-0.68%
WATSCO INC TOTAL RETURN SWAP 08/21/2020	-0.69%
MINTH GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.69%
ELBIT SYSTEMS LTD TOTAL RETURN SWAP 09/27/2019	-0.70%
FLEX LTD TOTAL RETURN SWAP 01/29/2020	-0.70%
ADIENT PLC TOTAL RETURN SWAP 06/19/2020	-0.71%
VOLKSWAGEN AG TOTAL RETURN SWAP 09/25/2019	-0.72%
SWITCH INC - A TOTAL RETURN SWAP 08/31/2020	-0.73%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 06/19/2020	-0.73%
COTY INC-CL A TOTAL RETURN SWAP 01/29/2020	-0.73%
DEERE & CO TOTAL RETURN SWAP 06/19/2020	-0.73%
AUTONATION INC TOTAL RETURN SWAP 06/19/2020	-0.74%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 01/29/2020	-0.74%
ISHARES CORE FTSE 100 TOTAL RETURN SWAP 09/25/2019	-0.74%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	-0.74%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 01/29/2020	-0.74%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 01/29/2020	-0.74%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.75%
STRYKER CORP TOTAL RETURN SWAP 01/29/2020	-0.75%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 06/19/2020	-0.75%
HANESBRANDS INC TOTAL RETURN SWAP 01/29/2020	-0.76%
GENUINE PARTS CO TOTAL RETURN SWAP 01/29/2020	-0.76%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 09/25/2019	-0.76%
MCKESSON CORP TOTAL RETURN SWAP 01/27/2020	-0.77%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	-0.77%
STARBUCKS CORP TOTAL RETURN SWAP 01/29/2020	-0.77%
FLUOR CORP TOTAL RETURN SWAP 01/29/2020	-0.78%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 06/19/2020	-0.78%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.78%
ABIOMED INC TOTAL RETURN SWAP 09/25/2019	-0.78%
COHERENT INC TOTAL RETURN SWAP 09/11/2020	-0.78%
TESLA INC TOTAL RETURN SWAP 01/29/2020	-0.79%

Security Detail

Security Description	Percent of Portfolio
ACADIA HEALTHCARE CO INC TOTAL RETURN SWAP 01/29/2020	-0.79%
MACY'S INC TOTAL RETURN SWAP 09/11/2020	-0.79%
AMERCO TOTAL RETURN SWAP 01/29/2020	-0.80%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.80%
LEGGETT & PLATT INC TOTAL RETURN SWAP 01/29/2020	-0.80%
CME GROUP INC TOTAL RETURN SWAP 09/11/2020	-0.80%
CANTEL MEDICAL CORP TOTAL RETURN SWAP 08/21/2020	-0.81%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 08/21/2020	-0.81%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 01/29/2020	-0.82%
SKANSKA AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.83%
CENTURYLINK INC TOTAL RETURN SWAP 01/29/2020	-0.83%
BOSTON SCIENTIFIC CORP TOTAL RETURN SWAP 09/11/2020	-0.83%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 01/29/2020	-0.83%
HEICO CORP-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.84%
HP INC TOTAL RETURN SWAP 09/11/2020	-0.84%
BANK OF HAWAII CORP TOTAL RETURN SWAP 01/29/2020	-0.84%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.84%
WELBILT INC TOTAL RETURN SWAP 01/29/2020	-0.85%
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 01/29/2020	-0.86%
CHUBB LTD TOTAL RETURN SWAP 01/29/2020	-0.86%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	-0.88%
CORNING INC TOTAL RETURN SWAP 06/19/2020	-0.89%
TOLL BROTHERS INC TOTAL RETURN SWAP 06/19/2020	-0.89%
AUTODESK INC TOTAL RETURN SWAP 08/21/2020	-0.89%
KIRBY CORP TOTAL RETURN SWAP 01/29/2020	-0.89%
CINCINNATI FINANCIAL CORP TOTAL RETURN SWAP 01/29/2020	-0.90%
MATTEL INC TOTAL RETURN SWAP 01/29/2020	-0.91%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/29/2020	-0.91%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/29/2020	-0.92%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/29/2020	-0.93%
HORMEL FOODS CORP TOTAL RETURN SWAP 01/29/2020	-0.95%
CREDIT ACCEPTANCE CORP TOTAL RETURN SWAP 01/29/2020	-0.95%
COGNEX CORP TOTAL RETURN SWAP 01/29/2020	-0.96%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	-0.96%
FLUOR CORP TOTAL RETURN SWAP 06/19/2020	-0.97%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 06/19/2020	-0.98%
CARMAX INC TOTAL RETURN SWAP 01/29/2020	-0.98%
MIDDLEBY CORP TOTAL RETURN SWAP 01/29/2020	-0.99%
TRIPADVISOR INC TOTAL RETURN SWAP 08/21/2020	-0.99%
DEERE & CO TOTAL RETURN SWAP 01/29/2020	-1.00%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 06/19/2020	-1.00%

Security Detail

Security Description	Percent of Portfolio
WABTEC CORP TOTAL RETURN SWAP 01/29/2020	-1.01%
PERKINELMER INC TOTAL RETURN SWAP 01/29/2020	-1.01%
3M CO TOTAL RETURN SWAP 08/31/2020	-1.02%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 01/29/2020	-1.02%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-1.03%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 09/11/2020	-1.05%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 06/19/2020	-1.07%
KANSAS CITY SOUTHERN TOTAL RETURN SWAP 08/31/2020	-1.10%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	-1.15%
DUFREY AG-REG TOTAL RETURN SWAP 09/25/2019	-1.16%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 06/19/2020	-1.17%
PFIZER INC TOTAL RETURN SWAP 01/29/2020	-1.18%
STANLEY BLACK & DECKER INC TOTAL RETURN SWAP 08/21/2020	-1.20%
ORACLE CORP TOTAL RETURN SWAP 06/19/2020	-1.26%
BAXTER INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	-1.29%
ASSURANT INC TOTAL RETURN SWAP 06/19/2020	-1.30%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 01/29/2020	-1.32%
POOL CORP TOTAL RETURN SWAP 06/19/2020	-1.35%
UNITED TECHNOLOGIES CORP TOTAL RETURN SWAP 06/19/2020	-1.35%
TELEFLEX INC TOTAL RETURN SWAP 09/25/2019	-1.37%
GENERAL MILLS INC TOTAL RETURN SWAP 06/19/2020	-1.37%
FIRST SOLAR INC TOTAL RETURN SWAP 06/19/2020	-1.43%
GARTNER INC TOTAL RETURN SWAP 01/29/2020	-1.48%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	-1.58%
WATSCO INC TOTAL RETURN SWAP 01/29/2020	-1.60%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 06/19/2020	-1.68%
ISHARES EURO STOXX50 UCITS D TOTAL RETURN SWAP 09/25/2019	-3.20%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 08/31/2020	-6.27%

Holdings are unaudited and will vary over time.

Consider these risks before investing: There can be no assurance that the fund's strategies will achieve any particular level of return. The fund's allocation of assets may hurt performance, and efforts to generate returns under different market conditions and over different time horizons may be unsuccessful. Quantitative models or data may be incorrect or incomplete, and reliance on those models or data may not produce the desired results. Stock and bond prices may fall or fail to rise over time for several reasons, including general financial market conditions, changing market perceptions (including, in the case of bonds, perceptions about the risk of default and expectations about monetary policy or interest rates), changes in government intervention in the financial markets, and factors related to a specific issuer or industry. These and other factors may also lead to increased volatility and reduced liquidity in the fund's portfolio holdings. Investments in small and/or midsize companies increase the risk of greater price fluctuations. Bond investments in which the fund invests (or has exposure to) are subject to interest-rate risk and credit risk. Interest-rate risk is generally greater for longer-term bonds, and credit risk is generally greater for below-investment-grade bonds. Risks associated with derivatives (including "short" derivatives) include losses caused by unexpected market movements (which are potentially unlimited), imperfect correlation between the price of the derivative and the price of the underlying asset, increased investment exposure (which may be considered leverage), the potential inability to terminate or sell derivatives positions, the potential need to sell securities at disadvantageous times to meet margin or segregation requirements, the potential inability to recover margin or other amounts deposited from a counterparty, and the potential failure of the other party to the instrument to meet its obligations. Leveraging can result in volatility in the fund's performance and losses in excess of the amounts invested. International investing involves certain risks, such as currency fluctuations, economic instability, and political developments. Exposure to REITs subjects the fund to the risks associated with direct ownership in real estate, including economic downturns that have an adverse effect on real estate markets. By investing in open-end or closed-end investment companies and ETFs, the fund is indirectly exposed to the risks associated with direct ownership of the securities held by those investment companies or ETFs. Certain investments are not as readily traded as conventional securities, and the fund may be unable to sell these investments when it considers it desirable to do so. Frequent trading may cause the fund to experience increased brokerage commissions and other transaction costs, and the fund may be more likely to realize capital gains that must be distributed to shareholders as taxable ordinary income. You can lose money by investing in the fund.

Investors should carefully consider the investment objective, risks, charges, and expenses of a fund before investing. For a prospectus, or a summary prospectus if available, containing this and other information for any Putnam fund or product, call your financial representative or call Putnam at 1-800-225-1581. Please read the prospectus carefully before investing.

Putnam Investments
100 Federal Street
Boston, MA 02110
putnam.com

Putnam Retail Management

HL801 310576 11/18