

Security Detail

Security Description	Percent of Portfolio
TELEFLEX INC TOTAL RETURN SWAP 09/25/2019	1.37%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 01/29/2020	1.26%
AMAZON.COM INC TOTAL RETURN SWAP 01/29/2020	1.20%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 01/29/2020	1.19%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 01/29/2020	1.18%
LIBERTY PROPERTY TRUST TOTAL RETURN SWAP 01/29/2020	1.18%
BLACK KNIGHT INC TOTAL RETURN SWAP 01/29/2020	1.18%
FORTINET INC TOTAL RETURN SWAP 01/29/2020	1.18%
AVERY DENNISON CORP TOTAL RETURN SWAP 01/29/2020	1.17%
HUMANA INC TOTAL RETURN SWAP 01/29/2020	1.17%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	1.17%
SYNOPSIS INC TOTAL RETURN SWAP 01/29/2020	1.17%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	1.16%
MICROSOFT CORP TOTAL RETURN SWAP 01/29/2020	1.16%
MARATHON OIL CORP TOTAL RETURN SWAP 01/29/2020	1.15%
PROLOGIS INC TOTAL RETURN SWAP 01/29/2020	1.13%
EAST WEST BANCORP INC TOTAL RETURN SWAP 01/29/2020	1.13%
PNC FINANCIAL SERVICES GROUP TOTAL RETURN SWAP 01/29/2020	1.11%
KINDER MORGAN INC TOTAL RETURN SWAP 01/29/2020	1.09%
CAVIUM INC TOTAL RETURN SWAP 01/29/2020	1.09%
HALLIBURTON CO TOTAL RETURN SWAP 01/29/2020	1.08%
CONAGRA BRANDS INC TOTAL RETURN SWAP 01/29/2020	1.08%
ORBOTECH LTD TOTAL RETURN SWAP 01/29/2020	1.08%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 01/29/2020	1.08%
JONES LANG LASALLE INC TOTAL RETURN SWAP 01/29/2020	1.06%
ANDEAVOR TOTAL RETURN SWAP 01/29/2020	1.06%
XCEL ENERGY INC TOTAL RETURN SWAP 01/29/2020	1.06%
XL GROUP LTD TOTAL RETURN SWAP 01/29/2020	1.05%
COVESTRO AG TOTAL RETURN SWAP 09/25/2019	1.05%
SOUTHWESTERN ENERGY CO TOTAL RETURN SWAP 01/29/2020	1.03%
EXTENDED STAY AMERICA INC TOTAL RETURN SWAP 01/29/2020	1.02%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 01/29/2020	1.01%
UNION PACIFIC CORP TOTAL RETURN SWAP 01/29/2020	1.01%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 01/29/2020	1.00%
APARTMENT INVT & MGMT CO -A TOTAL RETURN SWAP 01/29/2020	1.00%
NETAPP INC TOTAL RETURN SWAP 01/29/2020	0.98%
COMERICA INC TOTAL RETURN SWAP 01/29/2020	0.98%
SOUTHERN CO/THE TOTAL RETURN SWAP 01/29/2020	0.98%
MOLSON COORS BREWING CO -B TOTAL RETURN SWAP 01/29/2020	0.97%
STATE STREET CORP TOTAL RETURN SWAP 01/29/2020	0.97%
DUKE REALTY CORP TOTAL RETURN SWAP 01/29/2020	0.95%

Security Detail

Security Description	Percent of Portfolio
BERRY GLOBAL GROUP INC TOTAL RETURN SWAP 01/29/2020	0.95%
SWEDISH MATCH AB TOTAL RETURN SWAP 09/25/2019	0.95%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 01/29/2020	0.95%
CABOT OIL & GAS CORP TOTAL RETURN SWAP 01/29/2020	0.94%
DNB ASA TOTAL RETURN SWAP 01/29/2020	0.93%
ALLSTATE CORP TOTAL RETURN SWAP 09/25/2019	0.92%
ESTEE LAUDER COMPANIES-CL A TOTAL RETURN SWAP 01/29/2020	0.92%
WILLIS TOWERS WATSON PLC TOTAL RETURN SWAP 01/29/2020	0.91%
CABOT CORP TOTAL RETURN SWAP 01/29/2020	0.90%
GULFPORT ENERGY CORP TOTAL RETURN SWAP 01/29/2020	0.89%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 01/29/2020	0.89%
PLAINS GP HOLDINGS LP-CL A TOTAL RETURN SWAP 01/29/2020	0.89%
WW GRAINGER INC TOTAL RETURN SWAP 01/29/2020	0.89%
HONEYWELL INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.89%
LOCKHEED MARTIN CORP TOTAL RETURN SWAP 01/29/2020	0.88%
WESFARMERS LTD TOTAL RETURN SWAP 09/25/2019	0.88%
ATHENAHEALTH INC TOTAL RETURN SWAP 01/29/2020	0.88%
ICON PLC TOTAL RETURN SWAP 01/29/2020	0.88%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 01/29/2020	0.87%
WGL HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.87%
CMS ENERGY CORP TOTAL RETURN SWAP 01/29/2020	0.87%
ROYAL CARIBBEAN CRUISES LTD TOTAL RETURN SWAP 01/29/2020	0.86%
WATSCO INC TOTAL RETURN SWAP 01/27/2020	0.86%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 09/25/2019	0.85%
WABCO HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.85%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/27/2020	0.85%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	0.85%
WOLTERS KLUWER TOTAL RETURN SWAP 09/25/2019	0.85%
HUSKY ENERGY INC TOTAL RETURN SWAP 09/25/2019	0.85%
UBI BANCA SPA TOTAL RETURN SWAP 09/25/2019	0.84%
VALIDUS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.84%
CARLSBERG AS-B TOTAL RETURN SWAP 09/25/2019	0.84%
KAPSTONE PAPER AND PACKAGING TOTAL RETURN SWAP 01/29/2020	0.84%
HUGO BOSS AG -ORD TOTAL RETURN SWAP 09/25/2019	0.84%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	0.84%
CUMMINS INC TOTAL RETURN SWAP 01/29/2020	0.84%
UCB SA TOTAL RETURN SWAP 09/25/2019	0.83%
RETAIL PROPERTIES OF AME - A TOTAL RETURN SWAP 01/29/2020	0.83%
H.B. FULLER CO. TOTAL RETURN SWAP 06/19/2020	0.83%
ULTA BEAUTY INC TOTAL RETURN SWAP 01/29/2020	0.83%
SUNCOR ENERGY INC TOTAL RETURN SWAP 09/25/2019	0.83%

Security Detail

Security Description	Percent of Portfolio
GENERAL MILLS INC TOTAL RETURN SWAP 01/29/2020	0.82%
US FOODS HOLDING CORP TOTAL RETURN SWAP 01/29/2020	0.81%
KONINKLIJKE PHILIPS NV TOTAL RETURN SWAP 09/25/2019	0.81%
DSV A/S TOTAL RETURN SWAP 09/25/2019	0.81%
POWER ASSETS HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.81%
NORDSTROM INC TOTAL RETURN SWAP 01/29/2020	0.81%
COSTAR GROUP INC TOTAL RETURN SWAP 01/29/2020	0.81%
ENVISION HEALTHCARE CORP TOTAL RETURN SWAP 01/29/2020	0.80%
FERGUSON PLC TOTAL RETURN SWAP 09/25/2019	0.80%
MEDIBANK PRIVATE LTD TOTAL RETURN SWAP 09/25/2019	0.80%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	0.79%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.79%
PCCW LTD TOTAL RETURN SWAP 09/25/2019	0.79%
DXC TECHNOLOGY CO TOTAL RETURN SWAP 01/29/2020	0.79%
BCE INC TOTAL RETURN SWAP 09/25/2019	0.79%
HD SUPPLY HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.78%
GENTING SINGAPORE PLC TOTAL RETURN SWAP 09/26/2019	0.77%
ACS ACTIVIDADES CONS Y SERV TOTAL RETURN SWAP 09/25/2019	0.77%
STOCKLAND TOTAL RETURN SWAP 09/25/2019	0.77%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 06/19/2020	0.77%
FEDERAL REALTY INVS TRUST TOTAL RETURN SWAP 01/29/2020	0.76%
SENIOR HOUSING PROP TRUST TOTAL RETURN SWAP 01/29/2020	0.76%
ROYAL DUTCH SHELL PLC-A SHS TOTAL RETURN SWAP 09/25/2019	0.76%
KONINKLIJKE AHOLD DELHAIZE N TOTAL RETURN SWAP 09/25/2019	0.76%
KEPPEL CORP LTD TOTAL RETURN SWAP 09/26/2019	0.75%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.75%
AKER BP ASA TOTAL RETURN SWAP 09/25/2019	0.75%
BALOISE HOLDING AG - REG TOTAL RETURN SWAP 09/25/2019	0.74%
JPMORGAN CHASE & CO TOTAL RETURN SWAP 01/29/2020	0.74%
COMPUTERSHARE LTD TOTAL RETURN SWAP 09/25/2019	0.74%
APPLIED MATERIALS INC TOTAL RETURN SWAP 01/29/2020	0.74%
CNA FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	0.74%
MICHAELS COS INC TOTAL RETURN SWAP 01/29/2020	0.74%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 01/29/2020	0.74%
ABB LTD-REG TOTAL RETURN SWAP 09/25/2019	0.73%
KLEPIERRE TOTAL RETURN SWAP 09/25/2019	0.73%
TALANX AG TOTAL RETURN SWAP 09/25/2019	0.73%
HANNOVER RUECK SE TOTAL RETURN SWAP 09/25/2019	0.73%
QANTAS AIRWAYS LTD TOTAL RETURN SWAP 09/25/2019	0.72%
MCKESSON CORP TOTAL RETURN SWAP 01/29/2020	0.72%
CONSTELLATION SOFTWARE INC TOTAL RETURN SWAP 09/25/2019	0.72%

Security Detail

Security Description	Percent of Portfolio
ELECTROLUX AB-SER B TOTAL RETURN SWAP 09/25/2019	0.72%
WYNN MACAU LTD TOTAL RETURN SWAP 09/25/2019	0.72%
LIBERTY GLOBAL PLC-A TOTAL RETURN SWAP 01/29/2020	0.71%
G4S PLC TOTAL RETURN SWAP 09/25/2019	0.71%
TELENOR ASA TOTAL RETURN SWAP 09/25/2019	0.71%
ARTHUR J GALLAGHER & CO TOTAL RETURN SWAP 01/29/2020	0.71%
ABIOMED INC TOTAL RETURN SWAP 01/27/2020	0.71%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/27/2020	0.70%
LAS VEGAS SANDS CORP TOTAL RETURN SWAP 01/29/2020	0.70%
KERRY PROPERTIES LTD TOTAL RETURN SWAP 09/25/2019	0.69%
ENDESA SA TOTAL RETURN SWAP 09/25/2019	0.68%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	0.68%
MEDICLINIC INTERNATIONAL PLC TOTAL RETURN SWAP 09/25/2019	0.67%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	0.66%
HOME DEPOT INC TOTAL RETURN SWAP 01/29/2020	0.66%
MICHAEL KORS HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	0.65%
CBRE GROUP INC - A TOTAL RETURN SWAP 01/29/2020	0.65%
BOEING TOTAL RETURN SWAP 01/29/2020	0.65%
ARISTA NETWORKS INC TOTAL RETURN SWAP 01/29/2020	0.64%
AVISTA CORP TOTAL RETURN SWAP 01/29/2020	0.64%
VENTURE CORP LTD TOTAL RETURN SWAP 09/26/2019	0.64%
WEINGARTEN REALTY INVESTORS TOTAL RETURN SWAP 01/29/2020	0.64%
ATLISSIAN CORP PLC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.64%
BRIXMOR PROPERTY GROUP INC TOTAL RETURN SWAP 01/29/2020	0.63%
GRAND CANYON EDUCATION INC TOTAL RETURN SWAP 06/19/2020	0.63%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.63%
VERIFONE SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	0.62%
CITIZENS FINANCIAL GROUP TOTAL RETURN SWAP 01/29/2020	0.62%
AIR NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	0.62%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	0.62%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	0.62%
MASTERCARD INC - A TOTAL RETURN SWAP 01/29/2020	0.60%
FNF GROUP TOTAL RETURN SWAP 01/29/2020	0.60%
KEYERA CORP TOTAL RETURN SWAP 01/29/2020	0.60%
FOOT LOCKER INC TOTAL RETURN SWAP 01/29/2020	0.60%
ALTRAN TECHNOLOGIES SA TOTAL RETURN SWAP 09/25/2019	0.60%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.60%
TUI AG-DI TOTAL RETURN SWAP 09/25/2019	0.60%
WH GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.60%
CHRISTIAN DIOR SE TOTAL RETURN SWAP 09/25/2019	0.59%
MAXIM INTEGRATED PRODUCTS TOTAL RETURN SWAP 01/29/2020	0.57%

Security Detail

Security Description	Percent of Portfolio
AUTO TRADER GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.57%
FACEBOOK INC-A TOTAL RETURN SWAP 01/29/2020	0.56%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 01/29/2020	0.56%
DUFRY AG-REG TOTAL RETURN SWAP 09/25/2019	0.56%
AMETEK INC TOTAL RETURN SWAP 01/29/2020	0.56%
DAI NIPPON PRINTING CO LTD TOTAL RETURN SWAP 09/26/2019	0.56%
IPSEN TOTAL RETURN SWAP 09/25/2019	0.55%
AKAMAI TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.55%
ROSS STORES INC TOTAL RETURN SWAP 01/29/2020	0.55%
CSL LTD TOTAL RETURN SWAP 09/25/2019	0.55%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.55%
GGP INC TOTAL RETURN SWAP 01/29/2020	0.54%
VECTREN CORP TOTAL RETURN SWAP 01/29/2020	0.54%
COPA HOLDINGS SA-CLASS A TOTAL RETURN SWAP 01/29/2020	0.54%
AJINOMOTO CO INC TOTAL RETURN SWAP 09/26/2019	0.54%
EXOR NV TOTAL RETURN SWAP 09/25/2019	0.53%
INMOBILIARIA COLONIAL SOCIMI TOTAL RETURN SWAP 01/29/2020	0.53%
VOLVO AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.53%
CAPGEMINI SE TOTAL RETURN SWAP 09/25/2019	0.52%
EMPIRE CO LTD 'A' TOTAL RETURN SWAP 09/25/2019	0.52%
PARTNERS GROUP HOLDING AG TOTAL RETURN SWAP 09/25/2019	0.52%
RSP PERMIAN INC TOTAL RETURN SWAP 01/29/2020	0.52%
GLAXOSMITHKLINE PLC TOTAL RETURN SWAP 09/25/2019	0.52%
ASPEN TECHNOLOGY INC TOTAL RETURN SWAP 06/19/2020	0.52%
PEGASYSTEMS INC TOTAL RETURN SWAP 06/19/2020	0.52%
TOYODA GOSEI CO LTD TOTAL RETURN SWAP 09/26/2019	0.52%
DE'LONGHI SPA TOTAL RETURN SWAP 09/25/2019	0.51%
AIR PRODUCTS & CHEMICALS INC TOTAL RETURN SWAP 01/29/2020	0.51%
EBAY INC TOTAL RETURN SWAP 09/25/2019	0.51%
IMPERIAL BRANDS PLC TOTAL RETURN SWAP 09/25/2019	0.51%
SEVEN & I HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.51%
EXPRESS SCRIPTS HOLDING CO TOTAL RETURN SWAP 01/29/2020	0.51%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 09/25/2019	0.51%
TIFFANY & CO TOTAL RETURN SWAP 06/19/2020	0.51%
NTT DOCOMO INC TOTAL RETURN SWAP 09/26/2019	0.51%
BHP BILLITON LIMITED TOTAL RETURN SWAP 09/25/2019	0.51%
NOKIA OYJ TOTAL RETURN SWAP 09/25/2019	0.51%
BRITISH LAND CO PLC TOTAL RETURN SWAP 09/25/2019	0.50%
ALLERGAN PLC TOTAL RETURN SWAP 06/19/2020	0.50%
NOMURA RESEARCH INSTITUTE LT TOTAL RETURN SWAP 09/26/2019	0.50%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 01/29/2020	0.50%

Security Detail

Security Description	Percent of Portfolio
UMPOUA HOLDINGS CORP TOTAL RETURN SWAP 06/19/2020	0.50%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	0.50%
TOYO SUISAN KAISHA LTD TOTAL RETURN SWAP 09/26/2019	0.50%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	0.49%
TOPPAN PRINTING CO LTD TOTAL RETURN SWAP 09/26/2019	0.49%
VEOLIA ENVIRONNEMENT TOTAL RETURN SWAP 09/25/2019	0.49%
INCYTE CORP TOTAL RETURN SWAP 01/29/2020	0.49%
IHI CORP TOTAL RETURN SWAP 09/26/2019	0.48%
NOK CORP TOTAL RETURN SWAP 09/26/2019	0.48%
SUNCOR ENERGY INC TOTAL RETURN SWAP 09/25/2019	0.48%
MS&AD INSURANCE GROUP HOLDIN TOTAL RETURN SWAP 09/26/2019	0.48%
TAKASHIMAYA CO LTD TOTAL RETURN SWAP 09/26/2019	0.48%
FINECOBANK SPA TOTAL RETURN SWAP 09/25/2019	0.48%
SALMAR ASA TOTAL RETURN SWAP 09/25/2019	0.48%
LAZARD LTD-CL A TOTAL RETURN SWAP 01/29/2020	0.47%
SUZUKEN CO LTD TOTAL RETURN SWAP 09/26/2019	0.47%
HYDRO ONE LTD TOTAL RETURN SWAP 09/25/2019	0.47%
NISOURCE INC TOTAL RETURN SWAP 01/29/2020	0.47%
APTIV PLC TOTAL RETURN SWAP 01/29/2020	0.46%
HUNTSMAN CORP TOTAL RETURN SWAP 01/29/2020	0.46%
SUBARU CORP TOTAL RETURN SWAP 09/26/2019	0.46%
ANTOFAGASTA PLC TOTAL RETURN SWAP 09/25/2019	0.46%
BAUSCH HEALTH COS INC TOTAL RETURN SWAP 09/25/2019	0.45%
KIRKLAND LAKE GOLD LTD TOTAL RETURN SWAP 09/25/2019	0.45%
TAYLOR WIMPEY PLC TOTAL RETURN SWAP 09/25/2019	0.45%
CRANE CO TOTAL RETURN SWAP 01/29/2020	0.45%
TRANSOCEAN LTD TOTAL RETURN SWAP 01/29/2020	0.45%
STORE CAPITAL CORP TOTAL RETURN SWAP 09/25/2019	0.45%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	0.45%
SCHAEFFLER AG TOTAL RETURN SWAP 09/25/2019	0.44%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.44%
FIRSTENERGY CORP TOTAL RETURN SWAP 01/29/2020	0.44%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	0.44%
FREEMPORT-MCMORAN INC TOTAL RETURN SWAP 01/29/2020	0.44%
JTEKT CORP TOTAL RETURN SWAP 09/26/2019	0.43%
NOMURA HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.43%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	0.43%
METLIFE INC TOTAL RETURN SWAP 01/29/2020	0.43%
SINGAPORE AIRLINES LTD TOTAL RETURN SWAP 09/26/2019	0.43%
ENERGEN CORP TOTAL RETURN SWAP 01/29/2020	0.43%
WHITEHAVEN COAL LTD TOTAL RETURN SWAP 09/25/2019	0.43%

Security Detail

Security Description	Percent of Portfolio
MORNINGSTAR INC TOTAL RETURN SWAP 01/29/2020	0.43%
WILLIAMS PARTNERS LP TOTAL RETURN SWAP 01/29/2020	0.42%
SINO LAND CO TOTAL RETURN SWAP 09/25/2019	0.42%
TWITTER INC TOTAL RETURN SWAP 01/29/2020	0.42%
PERSIMMON PLC TOTAL RETURN SWAP 09/25/2019	0.42%
TELENET GROUP HOLDING NV TOTAL RETURN SWAP 09/25/2019	0.42%
INGERSOLL-RAND PLC TOTAL RETURN SWAP 01/29/2020	0.42%
KANEKA CORP TOTAL RETURN SWAP 09/26/2019	0.42%
PRUDENTIAL FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	0.41%
SINGAPORE EXCHANGE LTD TOTAL RETURN SWAP 09/26/2019	0.41%
DAI-ICHI LIFE HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.41%
OUTFRONT MEDIA INC TOTAL RETURN SWAP 06/19/2020	0.41%
GPT GROUP TOTAL RETURN SWAP 01/29/2020	0.41%
PBF ENERGY INC-CLASS A TOTAL RETURN SWAP 06/19/2020	0.40%
PINNACLE FOODS INC TOTAL RETURN SWAP 06/19/2020	0.40%
TEREX CORP TOTAL RETURN SWAP 01/29/2020	0.40%
RESMED INC TOTAL RETURN SWAP 06/19/2020	0.40%
AETNA INC TOTAL RETURN SWAP 01/29/2020	0.40%
BROTHER INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	0.40%
ILG INC TOTAL RETURN SWAP 01/29/2020	0.40%
EDWARDS LIFESCIENCES CORP TOTAL RETURN SWAP 06/19/2020	0.40%
AVIVA PLC TOTAL RETURN SWAP 09/25/2019	0.40%
JAPAN AIRLINES CO LTD TOTAL RETURN SWAP 09/26/2019	0.39%
SKYWORKS SOLUTIONS INC TOTAL RETURN SWAP 01/29/2020	0.39%
FACTSET RESEARCH SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	0.39%
DAICEL CORP TOTAL RETURN SWAP 09/26/2019	0.39%
CI FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	0.39%
BEZEQ THE ISRAELI TELECOM CO TOTAL RETURN SWAP 09/27/2019	0.39%
NVR INC TOTAL RETURN SWAP 01/29/2020	0.39%
BOLLORE TOTAL RETURN SWAP 09/25/2019	0.38%
PLASTIC OMNIUM TOTAL RETURN SWAP 09/25/2019	0.38%
MB FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	0.38%
ORIX CORP TOTAL RETURN SWAP 09/26/2019	0.38%
BROADRIDGE FINANCIAL SOLUTIO TOTAL RETURN SWAP 09/25/2019	0.38%
SUMITOMO CHEMICAL CO LTD TOTAL RETURN SWAP 09/26/2019	0.37%
KIMBERLY-CLARK CORP TOTAL RETURN SWAP 01/29/2020	0.36%
WHARF HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.36%
FAURECIA TOTAL RETURN SWAP 09/25/2019	0.35%
KOBE STEEL LTD TOTAL RETURN SWAP 09/26/2019	0.35%
KAMIGUMI CO LTD TOTAL RETURN SWAP 09/26/2019	0.35%
INVESTEC PLC TOTAL RETURN SWAP 09/27/2019	0.35%

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Security Description	Percent of Portfolio
TELSTRA CORP LTD TOTAL RETURN SWAP 09/25/2019	0.34%
CHEVRON CORP TOTAL RETURN SWAP 09/25/2019	0.34%
TMX GROUP LTD TOTAL RETURN SWAP 01/29/2020	0.34%
KIMBERLY-CLARK CORP TOTAL RETURN SWAP 06/19/2020	0.33%
SKY NETWORK TELEVISION LTD TOTAL RETURN SWAP 01/29/2020	0.33%
FINANCIAL ENGINES INC TOTAL RETURN SWAP 01/29/2020	0.33%
WALMART INC TOTAL RETURN SWAP 01/29/2020	0.33%
EXXON MOBIL CORP TOTAL RETURN SWAP 09/25/2019	0.33%
DEVON ENERGY CORP TOTAL RETURN SWAP 01/29/2020	0.33%
TRIBUNE MEDIA CO - A TOTAL RETURN SWAP 01/29/2020	0.33%
CVS HEALTH CORP TOTAL RETURN SWAP 09/25/2019	0.33%
MOODY'S CORP TOTAL RETURN SWAP 09/25/2019	0.33%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	0.32%
CANFOR CORP TOTAL RETURN SWAP 09/25/2019	0.32%
PREMIER INC-CLASS A TOTAL RETURN SWAP 01/29/2020	0.32%
DELL TECHNOLOGIES INC-CL V TOTAL RETURN SWAP 01/29/2020	0.32%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	0.32%
VORNADO REALTY TRUST TOTAL RETURN SWAP 01/29/2020	0.31%
ORORA LTD TOTAL RETURN SWAP 09/25/2019	0.31%
BB&T CORP TOTAL RETURN SWAP 01/29/2020	0.31%
ROSS STORES INC TOTAL RETURN SWAP 06/19/2020	0.31%
EVRAZ PLC TOTAL RETURN SWAP 01/29/2020	0.31%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 01/29/2020	0.30%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	0.30%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	0.30%
AKER ASA-A SHARES TOTAL RETURN SWAP 09/25/2019	0.30%
GARTNER INC TOTAL RETURN SWAP 09/25/2019	0.30%
AEON MALL CO LTD TOTAL RETURN SWAP 09/26/2019	0.30%
ALCOA CORP TOTAL RETURN SWAP 01/29/2020	0.30%
EMERSON ELECTRIC CO TOTAL RETURN SWAP 09/25/2019	0.30%
FIREEYE INC TOTAL RETURN SWAP 09/25/2019	0.30%
SCHWAB (CHARLES) CORP TOTAL RETURN SWAP 09/25/2019	0.29%
AECOM TOTAL RETURN SWAP 09/25/2019	0.29%
ITT INC TOTAL RETURN SWAP 01/29/2020	0.29%
ATLAS COPCO AB-A SHS TOTAL RETURN SWAP 09/25/2019	0.29%
GARDNER DENVER HOLDINGS INC TOTAL RETURN SWAP 01/29/2020	0.29%
GRAND CANYON EDUCATION INC TOTAL RETURN SWAP 01/29/2020	0.28%
TOKYO GAS CO LTD TOTAL RETURN SWAP 09/26/2019	0.28%
FOOT LOCKER INC TOTAL RETURN SWAP 06/19/2020	0.28%
IQVIA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.28%
COUNTRYSIDE PROPERTIES PLC TOTAL RETURN SWAP 09/25/2019	0.28%

Security Detail

Security Description	Percent of Portfolio
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	0.27%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	0.27%
MAPLE LEAF FOODS INC TOTAL RETURN SWAP 09/25/2019	0.27%
CHINA RESOURCES BEER HOLDING TOTAL RETURN SWAP 09/25/2019	0.27%
QUANTA SERVICES INC TOTAL RETURN SWAP 01/29/2020	0.27%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	0.27%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	0.27%
LULULEMON ATHLETICA INC TOTAL RETURN SWAP 01/29/2020	0.27%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 09/25/2019	0.26%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	0.25%
TELEDYNE TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	0.25%
URBAN OUTFITTERS INC TOTAL RETURN SWAP 01/29/2020	0.25%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	0.25%
VENATOR MATERIALS PLC TOTAL RETURN SWAP 06/19/2020	0.25%
NXP SEMICONDUCTORS NV TOTAL RETURN SWAP 01/29/2020	0.25%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	0.24%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 01/29/2020	0.24%
BAIDU INC - SPON ADR TOTAL RETURN SWAP 01/29/2020	0.24%
LIBERTY EXPEDIA HOLD-A TOTAL RETURN SWAP 01/29/2020	0.24%
NORTHERN TRUST CORP TOTAL RETURN SWAP 01/29/2020	0.24%
AMTRUST FINANCIAL SERVICES TOTAL RETURN SWAP 01/29/2020	0.24%
HP INC TOTAL RETURN SWAP 09/25/2019	0.24%
CNX RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	0.23%
UNITED URBAN INVESTMENT CORP TOTAL RETURN SWAP 09/26/2019	0.23%
ELECTRICITY GENERA PCL-NVDR TOTAL RETURN SWAP 01/27/2020	0.23%
WENDEL TOTAL RETURN SWAP 09/25/2019	0.22%
VIACOM INC-CLASS B TOTAL RETURN SWAP 01/29/2020	0.22%
MEDIPAL HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.22%
FORD OTOMOTIV SANAYI AS TOTAL RETURN SWAP 09/25/2019	0.22%
AYALA CORPORATION TOTAL RETURN SWAP 09/25/2019	0.22%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 01/29/2020	0.22%
RAYMOND JAMES FINANCIAL INC TOTAL RETURN SWAP 01/29/2020	0.22%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 01/29/2020	0.22%
MEDY-TOX INC TOTAL RETURN SWAP 09/25/2019	0.22%
BARRY CALLEBAUT AG-REG TOTAL RETURN SWAP 09/25/2019	0.22%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 09/25/2019	0.22%
CIA SIDERURGICA NACIONAL SA TOTAL RETURN SWAP 09/26/2019	0.21%
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	0.21%
PUBLICIS GROUPE TOTAL RETURN SWAP 09/25/2019	0.20%
CHEIL WORLDWIDE INC TOTAL RETURN SWAP 09/25/2019	0.20%
PERUSAHAAN GAS NEGARA PERSER TOTAL RETURN SWAP 09/27/2019	0.20%

Security Detail

Security Description	Percent of Portfolio
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 09/25/2019	0.20%
KOREA GAS CORPORATION TOTAL RETURN SWAP 09/25/2019	0.20%
ENTERGY CORP TOTAL RETURN SWAP 01/29/2020	0.20%
PRESIDENT CHAIN STORE CORP TOTAL RETURN SWAP 09/25/2019	0.20%
SYNNEX TECHNOLOGY INTL CORP TOTAL RETURN SWAP 09/25/2019	0.20%
EDP - ENERGIAS DO BRASIL SA TOTAL RETURN SWAP 09/26/2019	0.19%
SALESFORCE.COM INC TOTAL RETURN SWAP 09/25/2019	0.19%
GRUPO FINANCIERO BANORTE-O TOTAL RETURN SWAP 09/25/2019	0.19%
BANCOLOMBIA S.A.-SPONS ADR TOTAL RETURN SWAP 01/29/2020	0.19%
AKORN INC TOTAL RETURN SWAP 01/29/2020	0.19%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 09/25/2019	0.19%
PEOPLE'S INSURANCE CO GROU-H TOTAL RETURN SWAP 09/25/2019	0.19%
CONSOL ENERGY INC TOTAL RETURN SWAP 01/29/2020	0.18%
CHINA RAILWAY GROUP LTD-H TOTAL RETURN SWAP 09/25/2019	0.18%
FIRST CAPITAL REALTY INC TOTAL RETURN SWAP 09/25/2019	0.18%
SINOPEC SHANGHAI PETROCHEM-H TOTAL RETURN SWAP 09/25/2019	0.18%
AT&T INC TOTAL RETURN SWAP 01/27/2020	0.18%
NOVATEK MICROELECTRONICS COR TOTAL RETURN SWAP 09/25/2019	0.18%
JBS SA TOTAL RETURN SWAP 09/26/2019	0.18%
M DIAS BRANCO SA TOTAL RETURN SWAP 09/26/2019	0.18%
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	0.18%
HYPROP INVESTMENTS LTD TOTAL RETURN SWAP 09/27/2019	0.17%
LS CORP TOTAL RETURN SWAP 09/25/2019	0.17%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	0.17%
AQUA AMERICA INC TOTAL RETURN SWAP 09/25/2019	0.17%
CHEMOURS CO/THE TOTAL RETURN SWAP 01/29/2020	0.17%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 01/29/2020	0.16%
HDC HYUNDAI DEVELOPMENT CO-E TOTAL RETURN SWAP 01/27/2020	0.16%
COLUMBIA SPORTSWEAR CO TOTAL RETURN SWAP 01/29/2020	0.16%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	0.16%
TOKYO GAS CO LTD TOTAL RETURN SWAP 09/26/2019	0.16%
UNI-PRESIDENT ENTERPRISES CO TOTAL RETURN SWAP 09/25/2019	0.16%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 09/25/2019	0.16%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.16%
WOORI BANK TOTAL RETURN SWAP 09/25/2019	0.16%
CITIC LTD TOTAL RETURN SWAP 09/25/2019	0.16%
MAN GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.16%
SAMSUNG ELECTRONICS CO LTD TOTAL RETURN SWAP 09/25/2019	0.16%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 09/25/2019	0.16%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	0.15%
EMBRAER SA-SPON ADR TOTAL RETURN SWAP 01/29/2020	0.15%

Security Detail

Security Description	Percent of Portfolio
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	0.15%
ASIA CEMENT CORP TOTAL RETURN SWAP 09/25/2019	0.15%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 01/29/2020	0.15%
AGRICULTURAL BANK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	0.15%
LIONS GATE ENTERTAINMENT-B TOTAL RETURN SWAP 01/29/2020	0.15%
CITIC SECURITIES CO LTD-H TOTAL RETURN SWAP 09/25/2019	0.15%
PKO BANK POLSKI SA TOTAL RETURN SWAP 09/25/2019	0.15%
CATCHER TECHNOLOGY CO LTD TOTAL RETURN SWAP 09/25/2019	0.15%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 09/25/2019	0.15%
CHINA EVERBRIGHT LTD TOTAL RETURN SWAP 09/25/2019	0.15%
HOWARD HUGHES CORP/THE TOTAL RETURN SWAP 09/25/2019	0.15%
SPAR GROUP LIMITED/THE TOTAL RETURN SWAP 09/27/2019	0.15%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 09/25/2019	0.15%
PICK N PAY STORES LTD TOTAL RETURN SWAP 09/27/2019	0.14%
E-MART INC TOTAL RETURN SWAP 09/25/2019	0.14%
KIA MOTORS CORP TOTAL RETURN SWAP 09/25/2019	0.14%
ASE TECHNOLOGY HOLDING CO LT TOTAL RETURN SWAP 09/25/2019	0.14%
AMERICAN NATIONAL INSURANCE TOTAL RETURN SWAP 05/14/2020	0.14%
SHANGHAI INDUSTRIAL HLDG LTD TOTAL RETURN SWAP 09/25/2019	0.14%
GRUMA S.A.B.-B TOTAL RETURN SWAP 09/25/2019	0.14%
IMPERIAL HOLDINGS LTD TOTAL RETURN SWAP 09/27/2019	0.13%
TURK SISE VE CAM FABRIKALARI TOTAL RETURN SWAP 09/25/2019	0.13%
BAIC MOTOR CORP LTD-H TOTAL RETURN SWAP 09/25/2019	0.13%
GUDANG GARAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.13%
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	0.13%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.13%
ROBINSON PCL-NVDR TOTAL RETURN SWAP 01/27/2020	0.13%
KINGBOARD LAMINATES HLDG LTD TOTAL RETURN SWAP 09/25/2019	0.13%
LIBERTY EXPEDIA HOLD-A TOTAL RETURN SWAP 05/14/2020	0.13%
HENKEL AG & CO KGAA VORZUG TOTAL RETURN SWAP 09/25/2019	0.12%
KINGSPAN GROUPORD EUR0.13(DUBLIN LISTING) TOTAL RETURN SWAP 09/25/2019	0.12%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.12%
VIROMED CO LTD TOTAL RETURN SWAP 09/25/2019	0.12%
YANZHOU COAL MINING CO-H TOTAL RETURN SWAP 09/25/2019	0.12%
TURKIYE VAKIFLAR BANKASI T-D TOTAL RETURN SWAP 09/25/2019	0.12%
XPO LOGISTICS INC TOTAL RETURN SWAP 01/27/2020	0.12%
IND & COMM BK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	0.12%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.12%
KUMHO PETROCHEMICAL CO LTD TOTAL RETURN SWAP 09/25/2019	0.12%
INFORMA PLC TOTAL RETURN SWAP 09/25/2019	0.12%
LG HOUSEHOLD & HEALTH CARE TOTAL RETURN SWAP 09/25/2019	0.12%

Security Detail

Security Description	Percent of Portfolio
MICRO-STAR INTERNATIONAL CO TOTAL RETURN SWAP 09/25/2019	0.11%
VODAFONE GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.11%
STEEL DYNAMICS INC TOTAL RETURN SWAP 01/29/2020	0.11%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/27/2020	0.11%
APERGY CORP TOTAL RETURN SWAP 09/25/2019	0.11%
FORMOSA TAFFETA CO. TOTAL RETURN SWAP 09/25/2019	0.11%
ENCOMPASS HEALTH CORP TOTAL RETURN SWAP 06/19/2020	0.11%
BEIJING ENTERPRISES HLDGS TOTAL RETURN SWAP 09/25/2019	0.11%
NVR INC TOTAL RETURN SWAP 06/19/2020	0.11%
OTP BANK PLC TOTAL RETURN SWAP 09/25/2019	0.11%
LIBERTY GLOBAL PLC- C TOTAL RETURN SWAP 01/29/2020	0.11%
CHINA SOUTHERN AIRLINES CO-H TOTAL RETURN SWAP 09/25/2019	0.11%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	0.11%
ZIJIN MINING GROUP CO LTD-H TOTAL RETURN SWAP 09/25/2019	0.11%
MAGNITOGORSK IRON & STEEL WO TOTAL RETURN SWAP 09/25/2019	0.11%
MAXIM INTEGRATED PRODUCTS TOTAL RETURN SWAP 06/19/2020	0.11%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	0.11%
MANILA ELECTRIC COMPANY TOTAL RETURN SWAP 09/26/2019	0.10%
JAPAN EXCHANGE GROUP INC TOTAL RETURN SWAP 09/26/2019	0.10%
PTT EXPLOR & PROD PCL-NVDR TOTAL RETURN SWAP 01/27/2020	0.10%
SKYWORKS SOLUTIONS INC TOTAL RETURN SWAP 06/19/2020	0.10%
TAIWAN MOBILE CO LTD TOTAL RETURN SWAP 09/25/2019	0.10%
PREMIER INC-CLASS A TOTAL RETURN SWAP 06/19/2020	0.10%
PERSPECTA INC TOTAL RETURN SWAP 01/27/2020	0.10%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	0.10%
ALCOA CORP TOTAL RETURN SWAP 06/19/2020	0.10%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	0.10%
POWERTECH TECHNOLOGY INC TOTAL RETURN SWAP 09/25/2019	0.10%
BARWA REAL ESTATE CO TOTAL RETURN SWAP 09/26/2019	0.10%
ABU DHABI COMMERCIAL BANK TOTAL RETURN SWAP 09/27/2019	0.10%
WESCO INTERNATIONAL INC TOTAL RETURN SWAP 06/19/2020	0.09%
SM-CHILE SA-B TOTAL RETURN SWAP 09/25/2019	0.09%
INTER RAO UES PJSC TOTAL RETURN SWAP 09/25/2019	0.09%
MICHAEL KORS HOLDINGS LTD TOTAL RETURN SWAP 06/19/2020	0.09%
FOMENTO ECONOMICO MEX-SP ADR TOTAL RETURN SWAP 05/14/2020	0.09%
RHB BANK BHD TOTAL RETURN SWAP 09/27/2019	0.09%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	0.09%
OLAM INTERNATIONAL LTD TOTAL RETURN SWAP 09/26/2019	0.09%
NEDBANK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.09%
ZHEN DING TECHNOLOGY HOLDING TOTAL RETURN SWAP 09/25/2019	0.09%
EVRAZ PLC TOTAL RETURN SWAP 06/19/2020	0.09%

Security Detail

Security Description	Percent of Portfolio
COLBUN SA TOTAL RETURN SWAP 09/25/2019	0.09%
NVENT ELECTRIC PLC TOTAL RETURN SWAP 01/29/2020	0.08%
CIMB GROUP HOLDINGS BHD TOTAL RETURN SWAP 09/27/2019	0.08%
FINANCIAL ENGINES INC TOTAL RETURN SWAP 05/14/2020	0.08%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.08%
H&R REAL ESTATE INV-REIT UTS TOTAL RETURN SWAP 09/25/2019	0.08%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 05/14/2020	0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	0.08%
CAR INC TOTAL RETURN SWAP 09/25/2019	0.08%
BANK MILLENNIUM SA TOTAL RETURN SWAP 09/25/2019	0.08%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	0.08%
DGB FINANCIAL GROUP INC TOTAL RETURN SWAP 09/25/2019	0.08%
PEMBINA PIPELINE CORP TOTAL RETURN SWAP 04/13/2020	0.08%
SSAB AB-A SHARES TOTAL RETURN SWAP 09/25/2019	0.08%
BANCO BTG PACTUAL SA-UNIT TOTAL RETURN SWAP 09/26/2019	0.08%
GENTERA SAB DE CV TOTAL RETURN SWAP 09/25/2019	0.08%
TIM PARTICIPACOES SA-ADR TOTAL RETURN SWAP 01/29/2020	0.07%
HONG LEONG FINANCIAL GROUP TOTAL RETURN SWAP 09/27/2019	0.07%
GLOW ENERGY PCL - NVDR TOTAL RETURN SWAP 01/27/2020	0.07%
ELEMENT FLEET MANAGEMENT COR TOTAL RETURN SWAP 09/25/2019	0.07%
ALDAR PROPERTIES PJSC TOTAL RETURN SWAP 09/27/2019	0.07%
CHAROEN POKPHAND INDONESIA PT TOTAL RETURN SWAP 09/27/2019	0.07%
MIXI INC TOTAL RETURN SWAP 09/26/2019	0.07%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	0.07%
CHINA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 09/25/2019	0.07%
COMMERCIAL BANK PQSC TOTAL RETURN SWAP 09/26/2019	0.07%
SURUGA BANK LTD TOTAL RETURN SWAP 09/26/2019	0.07%
TIM PARTICIPACOES SA-ADR TOTAL RETURN SWAP 05/14/2020	0.07%
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	0.07%
POSCO TOTAL RETURN SWAP 09/25/2019	0.06%
DOHA BANK QPSC TOTAL RETURN SWAP 09/26/2019	0.06%
HDC HOLDINGS CO LTD TOTAL RETURN SWAP 09/25/2019	0.06%
WR GRACE & CO TOTAL RETURN SWAP 01/29/2020	0.06%
ORPEA TOTAL RETURN SWAP 09/25/2019	0.06%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	0.06%
DISCOVERY INC-C TOTAL RETURN SWAP 09/25/2019	0.06%
HEICO CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	0.06%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	0.06%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 01/27/2020	0.06%
BANK NEGARA INDONESIA PERSER TOTAL RETURN SWAP 09/27/2019	0.06%
CSPC PHARMACEUTICAL GROUP LT TOTAL RETURN SWAP 09/25/2019	0.06%

Security Detail

Security Description	Percent of Portfolio
PERKINELMER INC TOTAL RETURN SWAP 09/25/2019	0.05%
LIONS GATE ENTERTAINMENT-B TOTAL RETURN SWAP 06/19/2020	0.05%
TATNEFT PAO-SPONSORED ADR TOTAL RETURN SWAP 01/29/2020	0.05%
ROYAL DUTCH SHELL PLC-B SHS TOTAL RETURN SWAP 09/25/2019	0.05%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	0.05%
DIASORIN SPA TOTAL RETURN SWAP 09/25/2019	0.05%
GUANGZHOU AUTOMOBILE GROUP-H TOTAL RETURN SWAP 09/25/2019	0.05%
SANTAM LTD TOTAL RETURN SWAP 09/27/2019	0.05%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/27/2020	0.05%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	0.05%
TERADYNE INC TOTAL RETURN SWAP 09/25/2019	0.05%
AT&T INC TOTAL RETURN SWAP 09/25/2019	0.05%
TRANSMISSORA ALIANCA DE-UNIT TOTAL RETURN SWAP 09/26/2019	0.05%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 06/19/2020	0.04%
MCKESSON CORP TOTAL RETURN SWAP 09/25/2019	0.04%
ATHENAHEALTH INC TOTAL RETURN SWAP 06/19/2020	0.04%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.04%
PETROBRAS - PETROLEO BRAS-PR TOTAL RETURN SWAP 09/26/2019	0.04%
DONGFENG MOTOR GRP CO LTD-H TOTAL RETURN SWAP 09/25/2019	0.04%
BEIJING CAPITAL INTL AIRPO-H TOTAL RETURN SWAP 09/25/2019	0.04%
TOTAL ACCESS COMMUNICA-NVDR TOTAL RETURN SWAP 05/25/2020	0.04%
GS HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.04%
ABOITIZ POWER CORP TOTAL RETURN SWAP 09/26/2019	0.04%
BASHNEFT PJSC TOTAL RETURN SWAP 09/25/2019	0.04%
LAS VEGAS SANDS CORP TOTAL RETURN SWAP 06/19/2020	0.04%
CHINA LONGYUAN POWER GROUP-H TOTAL RETURN SWAP 09/25/2019	0.04%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	0.04%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 05/25/2020	0.04%
TAIMED BIOLOGICS INC TOTAL RETURN SWAP 09/25/2019	0.03%
BIDVEST GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.03%
LIBERTY GLOBAL PLC-A TOTAL RETURN SWAP 06/19/2020	0.03%
ULTA BEAUTY INC TOTAL RETURN SWAP 06/19/2020	0.03%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	0.03%
CASA SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	0.03%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	0.03%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	0.03%
PPB GROUP BERHAD TOTAL RETURN SWAP 09/27/2019	0.03%
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 09/25/2019	0.03%
ALLIANCE GLOBAL GROUP INC TOTAL RETURN SWAP 09/26/2019	0.03%
FIRST FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	0.02%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	0.02%

Security Detail

Security Description	Percent of Portfolio
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	0.02%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	0.02%
CHINA CINDA ASSET MANAGEME-H TOTAL RETURN SWAP 09/25/2019	0.02%
NOVARTIS AG-REG TOTAL RETURN SWAP 09/25/2019	0.02%
AES GENER SA TOTAL RETURN SWAP 09/25/2019	0.02%
BARCLAYS AFRICA GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.02%
AYALA LAND INC TOTAL RETURN SWAP 09/26/2019	0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	0.02%
SAN MIGUEL CORP TOTAL RETURN SWAP 09/26/2019	0.02%
GLOW ENERGY PCL - NVDR TOTAL RETURN SWAP 05/25/2020	0.02%
ROBINSONS LAND CO TOTAL RETURN SWAP 09/26/2019	0.01%
BANK HANDLOWY W WARSZAWIE SA TOTAL RETURN SWAP 09/25/2019	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%
GERDAU SA -SPON ADR TOTAL RETURN SWAP 01/29/2020	0.00%
OPTOTECH CORP TOTAL RETURN SWAP 09/25/2019	0.00%
SUMCO CORP TOTAL RETURN SWAP 09/26/2019	0.00%
SUMCO CORP TOTAL RETURN SWAP 09/26/2019	0.00%
OPTOTECH CORP TOTAL RETURN SWAP 09/25/2019	0.00%
FIBRA UNO ADMINISTRACION SA TOTAL RETURN SWAP 09/25/2019	0.00%
CRRC CORP LTD - H TOTAL RETURN SWAP 09/25/2019	-0.01%
TELEKOMUNIKASI INDONESIA PER TOTAL RETURN SWAP 09/27/2019	-0.01%
O2 CZECH REPUBLIC AS TOTAL RETURN SWAP 09/25/2019	-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%
EVERBRIGHT SECURITIES CO L-H TOTAL RETURN SWAP 09/25/2019	-0.01%
TOWER BERSAMA INFRASTRUCTURE TOTAL RETURN SWAP 09/27/2019	-0.01%
ENEL CHILE SA TOTAL RETURN SWAP 09/25/2019	-0.01%
CHINA GALAXY SECURITIES CO-H TOTAL RETURN SWAP 09/25/2019	-0.01%
ORANGE POLSKA SA TOTAL RETURN SWAP 09/25/2019	-0.01%
SIAM COMMERCIAL BANK-FOREIGN TOTAL RETURN SWAP 01/27/2020	-0.01%
MIRAE ASSET DAEWOO CO LTD-2P TOTAL RETURN SWAP MSCIL	-0.01%
HAITONG SECURITIES CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.01%
STANDARD FOODS CORP TOTAL RETURN SWAP 09/25/2019	-0.02%
CEMENTOS ARGOS SA TOTAL RETURN SWAP 09/26/2019	-0.02%
SEMEN INDONESIA PERSERO TBK TOTAL RETURN SWAP 09/27/2019	-0.02%
WP CAREY INC TOTAL RETURN SWAP 06/19/2020	-0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
AYALA LAND INC TOTAL RETURN SWAP 09/26/2019	-0.02%
CHINA DEVELOPMENT FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.02%
BERLI JUCKER PUB CO-FORGN TOTAL RETURN SWAP 05/25/2020	-0.02%

Security Detail

Security Description	Percent of Portfolio
HCA HEALTHCARE INC TOTAL RETURN SWAP 06/19/2020	-0.02%
AES GENER SA TOTAL RETURN SWAP 09/25/2019	-0.02%
ZHONGAN ONLINE P&C INSURAN-H TOTAL RETURN SWAP 09/25/2019	-0.02%
ZOOMLION HEAVY INDUSTRY - H TOTAL RETURN SWAP 09/25/2019	-0.02%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.02%
CCL INDUSTRIES INC - CL B TOTAL RETURN SWAP 09/25/2019	-0.02%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 05/14/2020	-0.02%
HOPEWELL HIGHWAY INFRASTRUCT TOTAL RETURN SWAP 09/25/2019	-0.02%
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	-0.02%
ZTE CORP-H TOTAL RETURN SWAP 09/25/2019	-0.02%
KIKKOMAN CORP TOTAL RETURN SWAP 09/25/2019	-0.02%
BROWN-FORMAN CORP-CLASS B TOTAL RETURN SWAP 09/25/2019	-0.02%
ASPEN INSURANCE HOLDINGS LTD TOTAL RETURN SWAP 06/19/2020	-0.03%
PPB GROUP BERHAD TOTAL RETURN SWAP 09/27/2019	-0.03%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	-0.03%
ROBINSONS LAND CO TOTAL RETURN SWAP 09/26/2019	-0.03%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	-0.03%
CHINA STEEL CORP TOTAL RETURN SWAP 09/25/2019	-0.03%
GRUPO LALA SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.03%
DOHA BANK QPSC TOTAL RETURN SWAP 09/26/2019	-0.03%
ASPEN PHARMACARE HOLDINGS LT TOTAL RETURN SWAP 09/27/2019	-0.03%
TARGA RESOURCES CORP TOTAL RETURN SWAP 06/19/2020	-0.03%
CHINA HONGQIAO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.03%
EL PUERTO DE LIVERPOOL-C1 TOTAL RETURN SWAP 09/25/2019	-0.03%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	-0.04%
SP SETIA BHD TOTAL RETURN SWAP 09/27/2019	-0.04%
TOTAL ACCESS COMM-FOREIGN TOTAL RETURN SWAP 01/27/2020	-0.04%
MAINFREIGHT LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
NEPI ROCKCASTLE PLC TOTAL RETURN SWAP 09/27/2019	-0.04%
BEIJING CAPITAL INTL AIRPO-H TOTAL RETURN SWAP 09/25/2019	-0.04%
CAMPBELL SOUP CO TOTAL RETURN SWAP 06/19/2020	-0.04%
LG INNOTEK CO LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
BRAIT SE TOTAL RETURN SWAP 09/27/2019	-0.04%
BRF SA-ADR TOTAL RETURN SWAP 01/29/2020	-0.04%
MASRAF AL RAYAN TOTAL RETURN SWAP 09/26/2019	-0.04%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.04%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
PSG GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.04%
AIB GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.04%
AGRICULTURAL BANK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	-0.04%

Security Detail

Security Description	Percent of Portfolio
ENEL CHILE SA-ADR TOTAL RETURN SWAP 01/29/2020	-0.04%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 09/27/2019	-0.04%
S.A.C.I. FALABELLA TOTAL RETURN SWAP 09/25/2019	-0.04%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 06/19/2020	-0.04%
SSAB AB - B SHARES TOTAL RETURN SWAP 09/25/2019	-0.04%
CHINA UNICOM HONG KONG LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
TRANSMISSORA ALIANCA DE-UNIT TOTAL RETURN SWAP 09/26/2019	-0.05%
TERADYNE INC TOTAL RETURN SWAP 09/25/2019	-0.05%
SHANGHAI ELECTRIC GRP CO L-H TOTAL RETURN SWAP 09/25/2019	-0.05%
HALLIBURTON CO TOTAL RETURN SWAP 09/25/2019	-0.05%
MBANK SA TOTAL RETURN SWAP 09/25/2019	-0.05%
RANGE RESOURCES CORP TOTAL RETURN SWAP 06/19/2020	-0.05%
CANADIAN UTILITIES LTD-A TOTAL RETURN SWAP 09/25/2019	-0.05%
FLOWSERVE CORP TOTAL RETURN SWAP 06/19/2020	-0.05%
DIASORIN SPA TOTAL RETURN SWAP 09/25/2019	-0.05%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	-0.05%
ROYAL DUTCH SHELL PLC-B SHS TOTAL RETURN SWAP 09/25/2019	-0.05%
DELTA ELECTRONICS INC TOTAL RETURN SWAP 09/25/2019	-0.05%
ULTRAPAR PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.05%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 01/29/2020	-0.05%
OCEANEERING INTL INC TOTAL RETURN SWAP 06/19/2020	-0.05%
WOOLWORTHS HOLDINGS LTD TOTAL RETURN SWAP 09/27/2019	-0.05%
ALIBABA HEALTH INFORMATION T TOTAL RETURN SWAP 09/25/2019	-0.05%
HYUNDAI WIA CORP TOTAL RETURN SWAP 09/25/2019	-0.05%
GRUPO DE INV SURAMERICANA TOTAL RETURN SWAP 09/26/2019	-0.06%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
CSPC PHARMACEUTICAL GROUP LT TOTAL RETURN SWAP 09/25/2019	-0.06%
GIANT MANUFACTURING TOTAL RETURN SWAP 09/25/2019	-0.06%
BANK ZACHODNI WBK SA TOTAL RETURN SWAP 09/25/2019	-0.06%
AMOREPACIFIC CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
ALUMINUM CORP OF CHINA LTD-H TOTAL RETURN SWAP 09/25/2019	-0.06%
LIFE HEALTHCARE GROUP HOLDIN TOTAL RETURN SWAP 09/27/2019	-0.06%
SPARK NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 09/26/2019	-0.06%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	-0.06%
SHANGHAI PHARMACEUTICALS-H TOTAL RETURN SWAP 09/25/2019	-0.06%
WHARF HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
COSCO SHIPPING HOLDINGS CO-H TOTAL RETURN SWAP 09/25/2019	-0.06%
DISCOVERY INC-C TOTAL RETURN SWAP 01/27/2020	-0.06%
BRIXMOR PROPERTY GROUP INC TOTAL RETURN SWAP 01/27/2020	-0.06%
ORPEA TOTAL RETURN SWAP 09/25/2019	-0.06%

Security Detail

Security Description	Percent of Portfolio
BBMG CORP-H TOTAL RETURN SWAP 09/25/2019	-0.06%
WR GRACE & CO TOTAL RETURN SWAP 01/27/2020	-0.06%
WOORI BANK TOTAL RETURN SWAP 09/25/2019	-0.06%
SINCLAIR BROADCAST GROUP -A TOTAL RETURN SWAP 01/29/2020	-0.06%
RICHTER GEDEON NYRT TOTAL RETURN SWAP 09/25/2019	-0.06%
HANSSEM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
GRUPA LOTOS SA TOTAL RETURN SWAP 09/25/2019	-0.06%
INTL CONTAINER TERM SVCS INC TOTAL RETURN SWAP 09/26/2019	-0.07%
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	-0.07%
SURUGA BANK LTD TOTAL RETURN SWAP 09/26/2019	-0.07%
KIMBERLY-CLARK DE MEXICO-A TOTAL RETURN SWAP 09/25/2019	-0.07%
JM SMUCKER CO/THE TOTAL RETURN SWAP 06/19/2020	-0.07%
CANOPY GROWTH CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
NIEN MADE ENTERPRISE CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 01/29/2020	-0.07%
HENDERSON LAND DEVELOPMENT TOTAL RETURN SWAP 09/25/2019	-0.07%
MIXI INC TOTAL RETURN SWAP 09/26/2019	-0.07%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 09/25/2019	-0.07%
COWAY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
DIGI.COM BHD TOTAL RETURN SWAP 09/27/2019	-0.07%
KOREA AEROSPACE INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.07%
BROADCOM LTD TOTAL RETURN SWAP 06/19/2020	-0.07%
ELEMENT FLEET MANAGEMENT COR TOTAL RETURN SWAP 09/25/2019	-0.07%
MANDO CORP TOTAL RETURN SWAP 09/25/2019	-0.08%
CHINA MERCHANTS PORT HOLDING TOTAL RETURN SWAP 09/25/2019	-0.08%
GENTERA SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.08%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 09/27/2019	-0.08%
EMIRATES TELECOM GROUP CO TOTAL RETURN SWAP 09/27/2019	-0.08%
G4S PLC TOTAL RETURN SWAP 09/25/2019	-0.08%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.08%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	-0.08%
DOOSAN HEAVY INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.08%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 09/26/2019	-0.08%
CAR INC TOTAL RETURN SWAP 09/25/2019	-0.08%
SAMSUNG FIRE & MARINE INS TOTAL RETURN SWAP 09/25/2019	-0.08%
QATAR NATIONAL BANK TOTAL RETURN SWAP 09/26/2019	-0.08%
ALIBABA PICTURES GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.08%
SM INVESTMENTS CORP TOTAL RETURN SWAP 09/26/2019	-0.08%
GRUPO TELEVISIA SA-SPON ADR TOTAL RETURN SWAP 01/29/2020	-0.08%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 09/25/2019	-0.09%

Security Detail

Security Description	Percent of Portfolio
HTC CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	-0.09%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
ARCHER-DANIELS-MIDLAND CO TOTAL RETURN SWAP 06/19/2020	-0.09%
MULTIPLAN EMPREENDIMENTOS TOTAL RETURN SWAP 09/26/2019	-0.09%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	-0.09%
LITE-ON TECHNOLOGY CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
CHINA RESOURCES BEER HOLDING TOTAL RETURN SWAP 09/25/2019	-0.09%
CJ LOGISTICS TOTAL RETURN SWAP 09/25/2019	-0.09%
AT&T INC TOTAL RETURN SWAP 09/25/2019	-0.09%
BUMRUNGRAD HOSPITAL-FOREIGN TOTAL RETURN SWAP 01/27/2020	-0.09%
POSCO DAEWOO CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
INDUSTRIES QATAR TOTAL RETURN SWAP 09/26/2019	-0.09%
RAND MERCHANT INVESTMENT HOL TOTAL RETURN SWAP 09/27/2019	-0.09%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.10%
INTL FLAVORS & FRAGRANCES TOTAL RETURN SWAP 06/19/2020	-0.10%
BARWA REAL ESTATE CO TOTAL RETURN SWAP 09/26/2019	-0.10%
SPOTIFY TECHNOLOGY SA TOTAL RETURN SWAP 06/19/2020	-0.10%
VODACOM GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.10%
CTRIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 09/25/2019	-0.10%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	-0.10%
PEGATRON CORP TOTAL RETURN SWAP 09/25/2019	-0.10%
ELECTRICITY GENERA PCL-NVDR TOTAL RETURN SWAP 01/27/2020	-0.10%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	-0.10%
QUANTA COMPUTER INC TOTAL RETURN SWAP 09/25/2019	-0.10%
ENERGY ABSOLUTE PCL-FOREIGN TOTAL RETURN SWAP 05/25/2020	-0.10%
UNILEVER INDONESIA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.10%
MAXIS BHD TOTAL RETURN SWAP 09/27/2019	-0.10%
KAKAO CORP TOTAL RETURN SWAP 09/25/2019	-0.11%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 09/25/2019	-0.11%
CHINA PACIFIC INSURANCE GR-H TOTAL RETURN SWAP 09/25/2019	-0.11%
CIA CERVECERIAS UNI-SPON ADR TOTAL RETURN SWAP 01/29/2020	-0.11%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	-0.11%
TAIWAN BUSINESS BANK TOTAL RETURN SWAP 09/25/2019	-0.11%
HANWHA LIFE INSURANCE CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
TAIWAN MOBILE CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 09/26/2019	-0.11%
RAIA DROGASIL SA TOTAL RETURN SWAP 09/26/2019	-0.11%
TUPRAS-TURKIYE PETROL RAFINE TOTAL RETURN SWAP 09/25/2019	-0.11%
SILLAJEN INC TOTAL RETURN SWAP 09/25/2019	-0.11%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 06/19/2020	-0.11%

Security Detail

Security Description	Percent of Portfolio
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 09/25/2019	-0.11%
LITTELFUSE INC TOTAL RETURN SWAP 06/19/2020	-0.11%
SEMICONDUCTOR MANUFACTURING TOTAL RETURN SWAP 09/25/2019	-0.11%
MAIL.RU GROUP-GDR REGS TOTAL RETURN SWAP 01/29/2020	-0.11%
YAPI VE KREDI BANKASI TOTAL RETURN SWAP 09/25/2019	-0.11%
CABLE ONE INC TOTAL RETURN SWAP 06/19/2020	-0.12%
CHINA RESOURCES PHARMACEUTIC TOTAL RETURN SWAP 09/25/2019	-0.12%
INFORMA PLC TOTAL RETURN SWAP 09/25/2019	-0.12%
JAPAN RETAIL FUND INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.12%
CENTRAIS ELETRICAS BRASILIER TOTAL RETURN SWAP 09/26/2019	-0.12%
BEIJING ENTERPRISES WATER GR TOTAL RETURN SWAP 09/25/2019	-0.12%
SAMSUNG CARD CO TOTAL RETURN SWAP 09/25/2019	-0.12%
XPO LOGISTICS INC TOTAL RETURN SWAP 01/27/2020	-0.12%
FAR EASTONE TELECOMM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.12%
JOHNSON CONTROLS INTERNATION TOTAL RETURN SWAP 06/19/2020	-0.12%
AMERICAN AIRLINES GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.12%
CCC SA TOTAL RETURN SWAP 09/25/2019	-0.12%
KINGSPAN GROUPORD EUR0.13(DUBLIN LISTING) TOTAL RETURN SWAP 09/25/2019	-0.12%
HENKEL AG & CO KGAA VORZUG TOTAL RETURN SWAP 09/25/2019	-0.12%
ALD SA TOTAL RETURN SWAP 09/25/2019	-0.12%
KGHM POLSKA MIEDZ SA TOTAL RETURN SWAP 09/25/2019	-0.13%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.13%
LOTTE CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
SEMBCORP MARINE LTD TOTAL RETURN SWAP 09/26/2019	-0.13%
E.SUN FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	-0.13%
PRESS METAL ALUMINIUM HOLDIN TOTAL RETURN SWAP 09/27/2019	-0.13%
BRILLIANCE CHINA AUTOMOTIVE TOTAL RETURN SWAP 09/25/2019	-0.13%
AT&T INC TOTAL RETURN SWAP 01/29/2020	-0.13%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 01/27/2020	-0.14%
TURQUOISE HILL RESOURCES LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
HARTALEGA HOLDINGS BHD TOTAL RETURN SWAP 09/27/2019	-0.14%
S-OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.14%
CONAGRA BRANDS INC TOTAL RETURN SWAP 06/19/2020	-0.14%
EMLAK KONUT GAYRIMENKUL YATI TOTAL RETURN SWAP 09/25/2019	-0.15%
CHINA EVERBRIGHT BANK CO L-H TOTAL RETURN SWAP 09/25/2019	-0.15%
NATIONAL FUEL GAS CO TOTAL RETURN SWAP 05/14/2020	-0.15%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	-0.15%
COSCO SHIPPING PORTS LTD TOTAL RETURN SWAP 09/25/2019	-0.15%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	-0.15%
MEDICLINIC INTERNATIONAL PLC TOTAL RETURN SWAP 09/25/2019	-0.16%

Security Detail

Security Description	Percent of Portfolio
LENOVO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.16%
VERSUM MATERIALS INC TOTAL RETURN SWAP 06/19/2020	-0.16%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	-0.16%
KLABIN SA - UNIT TOTAL RETURN SWAP 09/26/2019	-0.16%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 09/25/2019	-0.16%
SUNAC CHINA HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.16%
GMO PAYMENT GATEWAY INC TOTAL RETURN SWAP 09/26/2019	-0.16%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.16%
HARMONIC DRIVE SYSTEMS INC TOTAL RETURN SWAP 09/26/2019	-0.17%
MARSH & MCLENNAN COS TOTAL RETURN SWAP 06/19/2020	-0.17%
CHINA MERCHANTS BANK-H TOTAL RETURN SWAP 09/25/2019	-0.17%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 01/29/2020	-0.17%
WANT WANT CHINA HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.17%
KASIKORNBANK PCL-FOREIGN TOTAL RETURN SWAP 05/25/2020	-0.17%
MACERICH CO/THE TOTAL RETURN SWAP 05/14/2020	-0.18%
SHANGHAI FOSUN PHARMACEUTI-H TOTAL RETURN SWAP 09/25/2019	-0.18%
HENGAN INTL GROUP CO LTD TOTAL RETURN SWAP 09/25/2019	-0.18%
SAPPI LIMITED TOTAL RETURN SWAP 09/27/2019	-0.18%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.18%
CHINA EVERGRANDE GROUP TOTAL RETURN SWAP 09/25/2019	-0.19%
BANCO BRADESCO SA-PREF TOTAL RETURN SWAP 09/26/2019	-0.19%
SOHO CHINA LTD TOTAL RETURN SWAP 09/25/2019	-0.19%
AIRPORTS OF THAILAND PCL-FOR TOTAL RETURN SWAP 05/25/2020	-0.19%
NESTLE (MALAYSIA) BERHAD TOTAL RETURN SWAP 09/27/2019	-0.19%
SALESFORCE.COM INC TOTAL RETURN SWAP 01/27/2020	-0.19%
STORE CAPITAL CORP TOTAL RETURN SWAP 06/19/2020	-0.19%
POLSKI KONCERN NAFTOWY ORLEN TOTAL RETURN SWAP 09/25/2019	-0.19%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.20%
BROOKFIELD PROPERTY PARTNERS TOTAL RETURN SWAP 09/25/2019	-0.20%
METRO INC TOTAL RETURN SWAP 09/25/2019	-0.20%
VIROMED CO LTD TOTAL RETURN SWAP 09/25/2019	-0.20%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	-0.20%
NEW ORIENTAL EDUCATIO-SP ADR TOTAL RETURN SWAP 01/29/2020	-0.20%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 01/29/2020	-0.20%
AMBU A/S-B TOTAL RETURN SWAP 09/25/2019	-0.20%
PUBLICIS GROUPE TOTAL RETURN SWAP 09/25/2019	-0.20%
SINOPAC FINANCIAL HOLDINGS TOTAL RETURN SWAP 09/25/2019	-0.21%
FONTERRA SHAREHOLDERS FUND TOTAL RETURN SWAP 09/25/2019	-0.21%
NISSHINBO HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.21%
PETKIM PETROKIMYA HOLDING AS TOTAL RETURN SWAP 09/25/2019	-0.21%
GJENSIDIGE FORSIKRING ASA TOTAL RETURN SWAP 09/25/2019	-0.21%

Security Detail

Security Description	Percent of Portfolio
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	-0.21%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 09/27/2019	-0.22%
HALMA PLC TOTAL RETURN SWAP 09/25/2019	-0.22%
SARTORIUS STEDIM BIOTECH TOTAL RETURN SWAP 09/25/2019	-0.22%
ADOBE SYSTEMS INC TOTAL RETURN SWAP 06/19/2020	-0.22%
CAMPBELL SOUP CO TOTAL RETURN SWAP 01/29/2020	-0.22%
WENDEL TOTAL RETURN SWAP 09/25/2019	-0.22%
SHARP CORP TOTAL RETURN SWAP 09/26/2019	-0.23%
WINBOND ELECTRONICS CORP TOTAL RETURN SWAP 09/25/2019	-0.23%
MARRIOTT VACATIONS WORLD TOTAL RETURN SWAP 01/29/2020	-0.23%
AGNICO EAGLE MINES LTD TOTAL RETURN SWAP 09/25/2019	-0.23%
CNX RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	-0.23%
SPIRAX-SARCO ENGINEERING PLC TOTAL RETURN SWAP 09/25/2019	-0.23%
NIPPON PAINT HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.23%
CHINA RESOURCES GAS GROUP LT TOTAL RETURN SWAP 09/25/2019	-0.23%
CHUGAI PHARMACEUTICAL CO LTD TOTAL RETURN SWAP 09/26/2019	-0.24%
BWX TECHNOLOGIES INC TOTAL RETURN SWAP 06/19/2020	-0.24%
COMPASS MINERALS INTERNATION TOTAL RETURN SWAP 01/29/2020	-0.24%
SEMBICORP INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	-0.24%
KEYERA CORP TOTAL RETURN SWAP 09/25/2019	-0.24%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.24%
COMPASS MINERALS INTERNATION TOTAL RETURN SWAP 09/25/2019	-0.24%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	-0.24%
AP MOLLER-MAERSK A/S-B TOTAL RETURN SWAP 09/25/2019	-0.24%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	-0.25%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	-0.25%
NATIONAL FUEL GAS CO TOTAL RETURN SWAP 01/29/2020	-0.25%
FISHER & PAYKEL HEALTHCARE C TOTAL RETURN SWAP 09/25/2019	-0.26%
HAMMERSON PLC TOTAL RETURN SWAP 09/27/2019	-0.26%
BANK OF KYOTO LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.26%
CAESARS ENTERTAINMENT CORP TOTAL RETURN SWAP 01/29/2020	-0.27%
BROOKFIELD ASSET MANAGE-CL A TOTAL RETURN SWAP 09/25/2019	-0.27%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	-0.27%
CIGNA CORP TOTAL RETURN SWAP 01/29/2020	-0.27%
EXTRACTION OIL & GAS INC TOTAL RETURN SWAP 01/29/2020	-0.28%
IOVIA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.28%
MERLIN ENTERTAINMENT TOTAL RETURN SWAP 09/25/2019	-0.28%
INTL FLAVORS & FRAGRANCES TOTAL RETURN SWAP 01/29/2020	-0.29%
AECOM TOTAL RETURN SWAP 01/29/2020	-0.29%
ORIENTAL LAND CO LTD TOTAL RETURN SWAP 09/26/2019	-0.29%
MAGELLAN FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.29%

Security Detail

Security Description	Percent of Portfolio
SAPPI LIMITED TOTAL RETURN SWAP 09/25/2019	-0.29%
SCHWAB (CHARLES) CORP TOTAL RETURN SWAP 01/27/2020	-0.29%
FIREEYE INC TOTAL RETURN SWAP 09/25/2019	-0.30%
NEXON CO LTD TOTAL RETURN SWAP 09/26/2019	-0.30%
EMERSON ELECTRIC CO TOTAL RETURN SWAP 09/25/2019	-0.30%
ENBRIDGE INC TOTAL RETURN SWAP 09/25/2019	-0.30%
SHIN-ETSU CHEMICAL CO LTD TOTAL RETURN SWAP 09/26/2019	-0.30%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	-0.30%
GENERAL DYNAMICS CORP TOTAL RETURN SWAP 01/29/2020	-0.30%
MAKITA CORP TOTAL RETURN SWAP 09/26/2019	-0.30%
BOC HONG KONG HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.31%
ALBEMARLE CORP TOTAL RETURN SWAP 01/29/2020	-0.31%
CAPITALAND COMMERCIAL TRUST TOTAL RETURN SWAP 09/26/2019	-0.31%
SBI HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.31%
UNITED UTILITIES GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.31%
SUBSEA 7 SA TOTAL RETURN SWAP 09/25/2019	-0.32%
INTERPUBLIC GROUP OF COS INC TOTAL RETURN SWAP 01/29/2020	-0.32%
NOKIAN RENKAAT OYJ TOTAL RETURN SWAP 09/25/2019	-0.32%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	-0.32%
CABLE ONE INC TOTAL RETURN SWAP 01/29/2020	-0.32%
UNITI GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.33%
BWX TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	-0.33%
EXXON MOBIL CORP TOTAL RETURN SWAP 09/25/2019	-0.33%
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.33%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 01/29/2020	-0.34%
ASM PACIFIC TECHNOLOGY TOTAL RETURN SWAP 09/25/2019	-0.34%
SUZUKI MOTOR CORP TOTAL RETURN SWAP 09/26/2019	-0.34%
CHEVRON CORP TOTAL RETURN SWAP 09/25/2019	-0.34%
ING BANK SLASKI SA TOTAL RETURN SWAP 09/25/2019	-0.35%
PARK24 CO LTD TOTAL RETURN SWAP 09/26/2019	-0.35%
SHANGRI-LA ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.35%
SVENSKA HANDELSBANKEN-A SHS TOTAL RETURN SWAP 09/25/2019	-0.35%
KEPPEL REIT TOTAL RETURN SWAP 09/26/2019	-0.35%
INDUSTRIVARDEN AB-C SHS TOTAL RETURN SWAP 09/25/2019	-0.35%
SUNTEC REIT TOTAL RETURN SWAP 09/26/2019	-0.36%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 01/29/2020	-0.36%
PAYCOM SOFTWARE INC TOTAL RETURN SWAP 06/19/2020	-0.36%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 01/29/2020	-0.36%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 01/29/2020	-0.36%
WP CAREY INC TOTAL RETURN SWAP 01/29/2020	-0.37%
JOHNSON CONTROLS INTERNATION TOTAL RETURN SWAP 01/29/2020	-0.37%

Security Detail

Security Description	Percent of Portfolio
KAO CORP TOTAL RETURN SWAP 09/26/2019	-0.37%
GECINA SA TOTAL RETURN SWAP 09/25/2019	-0.37%
BROADRIDGE FINANCIAL SOLUTIO TOTAL RETURN SWAP 01/27/2020	-0.38%
LUNDBERGS AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.38%
INPEX CORP TOTAL RETURN SWAP 09/26/2019	-0.38%
SHINSEI BANK LTD TOTAL RETURN SWAP 09/26/2019	-0.39%
TELEKOM AUSTRIA AG TOTAL RETURN SWAP 09/25/2019	-0.39%
ERICSSON LM-B SHS TOTAL RETURN SWAP 09/25/2019	-0.39%
KEYENCE CORP TOTAL RETURN SWAP 09/26/2019	-0.39%
KLA-TENCOR CORP TOTAL RETURN SWAP 01/29/2020	-0.39%
LITTELFUSE INC TOTAL RETURN SWAP 01/29/2020	-0.39%
LEONARDO SPA TOTAL RETURN SWAP 09/25/2019	-0.40%
SIA ENGINEERING CO LTD TOTAL RETURN SWAP 09/25/2019	-0.40%
FLETCHER BUILDING LTD TOTAL RETURN SWAP 09/25/2019	-0.40%
BROADCOM LTD TOTAL RETURN SWAP 01/29/2020	-0.40%
TELECOM ITALIA-RSP TOTAL RETURN SWAP 09/25/2019	-0.41%
TOKYO TATEMONO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.41%
DAIFUKU CO LTD TOTAL RETURN SWAP 09/26/2019	-0.41%
SAGE THERAPEUTICS INC TOTAL RETURN SWAP 06/19/2020	-0.41%
MARUICHI STEEL TUBE LTD TOTAL RETURN SWAP 09/26/2019	-0.41%
DAIKIN INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	-0.41%
LLOYDS BANKING GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.42%
SOJITZ CORP TOTAL RETURN SWAP 09/26/2019	-0.42%
ALTICE USA INC- A TOTAL RETURN SWAP 09/25/2019	-0.42%
WILLIAMS COS INC TOTAL RETURN SWAP 01/29/2020	-0.42%
LION CORP TOTAL RETURN SWAP 09/26/2019	-0.42%
YASKAWA ELECTRIC CORP TOTAL RETURN SWAP 09/26/2019	-0.43%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	-0.43%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.44%
GIVAUDAN-REG TOTAL RETURN SWAP 09/25/2019	-0.44%
EMERSON ELECTRIC CO TOTAL RETURN SWAP 01/29/2020	-0.45%
DEUTSCHE BANK AG-REGISTERED TOTAL RETURN SWAP 09/25/2019	-0.45%
KYUSHU ELECTRIC POWER CO INC TOTAL RETURN SWAP 09/26/2019	-0.45%
ILIAD SA TOTAL RETURN SWAP 09/25/2019	-0.45%
SHOWA DENKO K K TOTAL RETURN SWAP 09/26/2019	-0.46%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 09/26/2019	-0.46%
SHOPIFY INC - CLASS A TOTAL RETURN SWAP 09/25/2019	-0.46%
SOFTBANK GROUP CORP TOTAL RETURN SWAP 09/26/2019	-0.46%
RENESAS ELECTRONICS CORP TOTAL RETURN SWAP 09/26/2019	-0.47%
VERSUM MATERIALS INC TOTAL RETURN SWAP 01/29/2020	-0.47%
MONOTARO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.47%

Security Detail

Security Description	Percent of Portfolio
HEWLETT PACKARD ENTERPRISE TOTAL RETURN SWAP 01/29/2020	-0.47%
KOSE CORP TOTAL RETURN SWAP 09/26/2019	-0.47%
CHALLENGER LTD TOTAL RETURN SWAP 09/25/2019	-0.48%
MCDONALD'S HOLDINGS CO JAPAN TOTAL RETURN SWAP 09/26/2019	-0.48%
SIEMENS GAMESA RENEWABLE ENE TOTAL RETURN SWAP 09/25/2019	-0.48%
NIDEC CORP TOTAL RETURN SWAP 09/26/2019	-0.48%
TERUMO CORP TOTAL RETURN SWAP 09/26/2019	-0.48%
INSULET CORP TOTAL RETURN SWAP 06/19/2020	-0.48%
INTREXON CORP TOTAL RETURN SWAP 01/29/2020	-0.48%
ICA GRUPPEN AB TOTAL RETURN SWAP 09/25/2019	-0.48%
SHISEIDO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.48%
MISUMI GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.48%
INVESTEC PLC TOTAL RETURN SWAP 09/25/2019	-0.49%
BANKIA SA TOTAL RETURN SWAP 09/25/2019	-0.49%
GLOBAL PAYMENTS INC TOTAL RETURN SWAP 01/29/2020	-0.49%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 01/29/2020	-0.49%
YAMAHA CORP TOTAL RETURN SWAP 09/26/2019	-0.50%
RANGE RESOURCES CORP TOTAL RETURN SWAP 01/29/2020	-0.50%
ALLEGION PLC TOTAL RETURN SWAP 01/29/2020	-0.50%
MARATHON OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.51%
DAIWA HOUSE REIT INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.51%
MONDELEZ INTERNATIONAL INC-A TOTAL RETURN SWAP 06/19/2020	-0.51%
ADOBE SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	-0.51%
CARREFOUR SA TOTAL RETURN SWAP 09/25/2019	-0.51%
CORNING INC TOTAL RETURN SWAP 06/19/2020	-0.51%
GCI LIBERTY INC - CLASS A TOTAL RETURN SWAP 06/19/2020	-0.51%
EBAY INC TOTAL RETURN SWAP 09/25/2019	-0.51%
UNITED TECHNOLOGIES CORP TOTAL RETURN SWAP 06/19/2020	-0.51%
AMERICAN AIRLINES GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.52%
2U INC TOTAL RETURN SWAP 06/19/2020	-0.52%
ECOLAB INC TOTAL RETURN SWAP 06/19/2020	-0.52%
SUEZ TOTAL RETURN SWAP 09/25/2019	-0.52%
CONCHO RESOURCES INC TOTAL RETURN SWAP 01/29/2020	-0.53%
UNITED PARCEL SERVICE-CL B TOTAL RETURN SWAP 01/29/2020	-0.53%
VOLVO AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.53%
TRINITY INDUSTRIES INC TOTAL RETURN SWAP 06/19/2020	-0.53%
ONEOK INC TOTAL RETURN SWAP 01/29/2020	-0.53%
TARGA RESOURCES CORP TOTAL RETURN SWAP 01/29/2020	-0.54%
ACCENTURE PLC-CL A TOTAL RETURN SWAP 06/19/2020	-0.54%
ESSILOR INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.54%
VIFOR PHARMA AG TOTAL RETURN SWAP 09/25/2019	-0.54%

Security Detail

Security Description	Percent of Portfolio
MARSH & MCLENNAN COS TOTAL RETURN SWAP 01/29/2020	-0.54%
NEWELL BRANDS INC TOTAL RETURN SWAP 01/29/2020	-0.54%
XCEL ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.54%
MACERICH CO/THE TOTAL RETURN SWAP 01/29/2020	-0.55%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	-0.56%
GETINGE AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.56%
GOODMAN GROUP TOTAL RETURN SWAP 09/25/2019	-0.56%
MCCORMICK & CO-NON VTG SHRS TOTAL RETURN SWAP 01/29/2020	-0.56%
BOSKALIS WESTMINSTER TOTAL RETURN SWAP 09/25/2019	-0.56%
MACQUARIE INFRASTRUCTURE COR TOTAL RETURN SWAP 01/29/2020	-0.56%
SHAW COMMUNICATIONS INC-B TOTAL RETURN SWAP 09/25/2019	-0.57%
LINE CORP TOTAL RETURN SWAP 09/26/2019	-0.57%
YARA INTERNATIONAL ASA TOTAL RETURN SWAP 09/25/2019	-0.57%
REMY COINTREAU TOTAL RETURN SWAP 09/25/2019	-0.58%
SNC-LAVALIN GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.58%
WOOD GROUP (JOHN) PLC TOTAL RETURN SWAP 09/25/2019	-0.58%
ELBIT SYSTEMS LTD TOTAL RETURN SWAP 09/27/2019	-0.58%
GENPACT LTD TOTAL RETURN SWAP 01/29/2020	-0.58%
HONG KONG & CHINA GAS TOTAL RETURN SWAP 09/25/2019	-0.59%
SKANSKA AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.59%
VOPAK TOTAL RETURN SWAP 09/25/2019	-0.59%
HELMERICH & PAYNE TOTAL RETURN SWAP 01/29/2020	-0.59%
FLOOR & DECOR HOLDINGS INC-A TOTAL RETURN SWAP 01/29/2020	-0.60%
TD AMERITRADE HOLDING CORP TOTAL RETURN SWAP 01/29/2020	-0.60%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	-0.61%
AZRIELI GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.61%
HARGREAVES LANSDOWN PLC TOTAL RETURN SWAP 09/25/2019	-0.61%
BORAL LTD TOTAL RETURN SWAP 09/25/2019	-0.62%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	-0.62%
MARTIN MARIETTA MATERIALS TOTAL RETURN SWAP 01/29/2020	-0.62%
XERO LTD TOTAL RETURN SWAP 09/25/2019	-0.62%
TPG TELECOM LTD TOTAL RETURN SWAP 09/25/2019	-0.63%
DAIRY FARM INTL HLDGS LTD TOTAL RETURN SWAP 01/29/2020	-0.63%
SEEK LTD TOTAL RETURN SWAP 09/25/2019	-0.63%
MTR CORP TOTAL RETURN SWAP 09/25/2019	-0.64%
ARCHER-DANIELS-MIDLAND CO TOTAL RETURN SWAP 01/29/2020	-0.64%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.65%
ADIENT PLC TOTAL RETURN SWAP 01/29/2020	-0.66%
FLOWSERVE CORP TOTAL RETURN SWAP 01/29/2020	-0.66%
STARBUCKS CORP TOTAL RETURN SWAP 01/29/2020	-0.66%
TOURMALINE OIL CORP TOTAL RETURN SWAP 09/25/2019	-0.66%

Security Detail

Security Description	Percent of Portfolio
ASPEN INSURANCE HOLDINGS LTD TOTAL RETURN SWAP 01/29/2020	-0.66%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 01/29/2020	-0.66%
OCEANEERING INTL INC TOTAL RETURN SWAP 01/29/2020	-0.67%
HEICO CORP-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.67%
C.H. ROBINSON WORLDWIDE INC TOTAL RETURN SWAP 01/29/2020	-0.67%
ORIFLAME HOLDING AG TOTAL RETURN SWAP 09/25/2019	-0.68%
VOLKSWAGEN AG TOTAL RETURN SWAP 09/25/2019	-0.68%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.68%
JM SMUCKER CO/THE TOTAL RETURN SWAP 01/29/2020	-0.68%
M & T BANK CORP TOTAL RETURN SWAP 01/29/2020	-0.68%
KION GROUP AG TOTAL RETURN SWAP 09/25/2019	-0.69%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 09/25/2019	-0.69%
HCA HEALTHCARE INC TOTAL RETURN SWAP 01/29/2020	-0.69%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	-0.69%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 01/29/2020	-0.69%
GLENCORE PLC TOTAL RETURN SWAP 09/27/2019	-0.70%
GENUINE PARTS CO TOTAL RETURN SWAP 01/29/2020	-0.70%
DOMINO'S PIZZA ENTERPRISES L TOTAL RETURN SWAP 09/25/2019	-0.70%
BENDIGO AND ADELAIDE BANK TOTAL RETURN SWAP 01/29/2020	-0.70%
MINTH GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.70%
HANWHA CORPORATION TOTAL RETURN SWAP 09/25/2019	-0.70%
WPX ENERGY INC TOTAL RETURN SWAP 01/29/2020	-0.70%
ABIOMED INC TOTAL RETURN SWAP 09/25/2019	-0.71%
THERMO FISHER SCIENTIFIC INC TOTAL RETURN SWAP 01/29/2020	-0.71%
DIAGEO PLC TOTAL RETURN SWAP 09/25/2019	-0.71%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 01/29/2020	-0.71%
WEC ENERGY GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.72%
CENTURYLINK INC TOTAL RETURN SWAP 01/29/2020	-0.73%
EURAZEO SA TOTAL RETURN SWAP 09/25/2019	-0.73%
VULCAN MATERIALS CO TOTAL RETURN SWAP 01/29/2020	-0.73%
SINGAPORE TELECOMMUNICATIONS TOTAL RETURN SWAP 09/26/2019	-0.73%
MOSAIC CO/THE TOTAL RETURN SWAP 01/29/2020	-0.74%
FLUOR CORP TOTAL RETURN SWAP 01/29/2020	-0.74%
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 01/29/2020	-0.74%
FLEX LTD TOTAL RETURN SWAP 01/29/2020	-0.75%
PUBLIC SERVICE ENTERPRISE GP TOTAL RETURN SWAP 01/29/2020	-0.75%
ILLUMINA INC TOTAL RETURN SWAP 06/19/2020	-0.75%
PERKINELMER INC TOTAL RETURN SWAP 01/29/2020	-0.76%
ANALOG DEVICES INC TOTAL RETURN SWAP 01/29/2020	-0.76%
NEW WORLD DEVELOPMENT TOTAL RETURN SWAP 09/25/2019	-0.76%
VERIZON COMMUNICATIONS INC TOTAL RETURN SWAP 01/29/2020	-0.76%

Security Detail

Security Description	Percent of Portfolio
HAWAIIAN ELECTRIC INDS TOTAL RETURN SWAP 01/29/2020	-0.76%
COGNEX CORP TOTAL RETURN SWAP 01/29/2020	-0.76%
WAYFAIR INC- CLASS A TOTAL RETURN SWAP 01/29/2020	-0.76%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 01/29/2020	-0.76%
CREDIT ACCEPTANCE CORP TOTAL RETURN SWAP 01/29/2020	-0.76%
QEP RESOURCES INC TOTAL RETURN SWAP 01/29/2020	-0.76%
MCKESSON CORP TOTAL RETURN SWAP 01/27/2020	-0.77%
INTACT FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	-0.77%
OGE ENERGY CORP TOTAL RETURN SWAP 01/29/2020	-0.77%
WOOLWORTHS LTD TOTAL RETURN SWAP 09/25/2019	-0.77%
CROWN CASTLE INTL CORP TOTAL RETURN SWAP 01/29/2020	-0.77%
CINCINNATI FINANCIAL CORP TOTAL RETURN SWAP 01/29/2020	-0.78%
COMCAST CORP-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.78%
DUNKIN' BRANDS GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.78%
ELECTRICITE DE FRANCE SA TOTAL RETURN SWAP 09/25/2019	-0.79%
ASTRAZENECA PLC TOTAL RETURN SWAP 09/25/2019	-0.79%
AMERCO TOTAL RETURN SWAP 01/29/2020	-0.79%
MIDDLEBY CORP TOTAL RETURN SWAP 01/29/2020	-0.79%
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 01/29/2020	-0.79%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 06/19/2020	-0.79%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 01/29/2020	-0.80%
HUNT (JB) TRANSPRT SVCS INC TOTAL RETURN SWAP 01/29/2020	-0.80%
ROGERS COMMUNICATIONS INC-B TOTAL RETURN SWAP 09/25/2019	-0.80%
OMNICOM GROUP TOTAL RETURN SWAP 01/29/2020	-0.80%
ALLIANCE DATA SYSTEMS CORP TOTAL RETURN SWAP 01/29/2020	-0.80%
DEXUS TOTAL RETURN SWAP 09/25/2019	-0.81%
BANK OF MONTREAL TOTAL RETURN SWAP 09/25/2019	-0.81%
GLANBIA PLC TOTAL RETURN SWAP 09/25/2019	-0.81%
LEGGETT & PLATT INC TOTAL RETURN SWAP 01/29/2020	-0.81%
COTY INC-CL A TOTAL RETURN SWAP 01/29/2020	-0.82%
COMMERCE BANCSHARES INC TOTAL RETURN SWAP 01/29/2020	-0.82%
CHUBB LTD TOTAL RETURN SWAP 01/29/2020	-0.82%
NATIONAL OILWELL VARCO INC TOTAL RETURN SWAP 01/29/2020	-0.82%
PIONEER NATURAL RESOURCES CO TOTAL RETURN SWAP 01/29/2020	-0.83%
SMARTCENTRES REAL ESTATE INV TOTAL RETURN SWAP 09/25/2019	-0.83%
HEALTHCARE TRUST OF AME-CL A TOTAL RETURN SWAP 01/29/2020	-0.83%
WORLDPAY INC-CLASS A TOTAL RETURN SWAP 01/29/2020	-0.83%
ISHARES CORE FTSE 100 TOTAL RETURN SWAP 09/25/2019	-0.83%
FIRST REPUBLIC BANK/CA TOTAL RETURN SWAP 01/29/2020	-0.84%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 06/19/2020	-0.84%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 01/29/2020	-0.84%

Security Detail

Security Description	Percent of Portfolio
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 01/29/2020	-0.84%
RPM INTERNATIONAL INC TOTAL RETURN SWAP 01/29/2020	-0.84%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 01/27/2020	-0.85%
SCOTTS MIRACLE-GRO CO TOTAL RETURN SWAP 01/29/2020	-0.85%
VALVOLINE INC TOTAL RETURN SWAP 01/29/2020	-0.85%
PENSKE AUTOMOTIVE GROUP INC TOTAL RETURN SWAP 01/29/2020	-0.87%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	-0.88%
WOODSIDE PETROLEUM LTD TOTAL RETURN SWAP 09/25/2019	-0.88%
BANK OF HAWAII CORP TOTAL RETURN SWAP 01/29/2020	-0.88%
HORMEL FOODS CORP TOTAL RETURN SWAP 01/29/2020	-0.89%
INVITATION HOMES INC TOTAL RETURN SWAP 01/29/2020	-0.89%
HANESBRANDS INC TOTAL RETURN SWAP 01/29/2020	-0.90%
KIRBY CORP TOTAL RETURN SWAP 01/29/2020	-0.90%
WELBILT INC TOTAL RETURN SWAP 01/29/2020	-0.91%
ACADIA HEALTHCARE CO INC TOTAL RETURN SWAP 01/29/2020	-0.91%
TEMPUR SEALY INTERNATIONAL I TOTAL RETURN SWAP 01/29/2020	-0.92%
DEERE & CO TOTAL RETURN SWAP 01/29/2020	-0.92%
MATTEL INC TOTAL RETURN SWAP 01/29/2020	-0.94%
OMEGA HEALTHCARE INVESTORS TOTAL RETURN SWAP 01/29/2020	-0.95%
CARMAX INC TOTAL RETURN SWAP 01/29/2020	-0.95%
FASTENAL CO TOTAL RETURN SWAP 01/29/2020	-0.95%
PFIZER INC TOTAL RETURN SWAP 01/29/2020	-0.97%
AMPHENOL CORP-CL A TOTAL RETURN SWAP 01/29/2020	-0.98%
STORE CAPITAL CORP TOTAL RETURN SWAP 01/29/2020	-0.98%
AQUA AMERICA INC TOTAL RETURN SWAP 01/29/2020	-0.98%
MEDICAL PROPERTIES TRUST INC TOTAL RETURN SWAP 01/29/2020	-0.98%
EOG RESOURCES INC TOTAL RETURN SWAP 01/29/2020	-0.99%
IRON MOUNTAIN INC TOTAL RETURN SWAP 01/29/2020	-1.00%
STRYKER CORP TOTAL RETURN SWAP 01/29/2020	-1.01%
TESLA INC TOTAL RETURN SWAP 01/29/2020	-1.01%
WABTEC CORP TOTAL RETURN SWAP 01/29/2020	-1.02%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 01/29/2020	-1.02%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 01/29/2020	-1.03%
ZALANDO SE TOTAL RETURN SWAP 09/25/2019	-1.06%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 01/29/2020	-1.06%
HOWARD HUGHES CORP/THE TOTAL RETURN SWAP 01/29/2020	-1.15%
DAIMLER AG-REGISTERED SHARES TOTAL RETURN SWAP 09/25/2019	-1.17%
CVS HEALTH CORP TOTAL RETURN SWAP 01/29/2020	-1.17%
FACTSET RESEARCH SYSTEMS INC TOTAL RETURN SWAP 01/29/2020	-1.24%
HP INC TOTAL RETURN SWAP 01/29/2020	-1.25%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 01/29/2020	-1.27%

Security Detail

Security Description	Percent of Portfolio
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 01/29/2020	-1.29%
DUFY AG-REG TOTAL RETURN SWAP 09/25/2019	-1.30%
GARTNER INC TOTAL RETURN SWAP 01/29/2020	-1.33%
MOODY'S CORP TOTAL RETURN SWAP 01/29/2020	-1.36%
TELEFLEX INC TOTAL RETURN SWAP 09/25/2019	-1.37%
ALLIANZ SE-REG TOTAL RETURN SWAP 01/29/2020	-1.51%
WATSCO INC TOTAL RETURN SWAP 01/29/2020	-1.59%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 01/29/2020	-1.60%
ISHARES EURO STOXX50 UCITS D TOTAL RETURN SWAP 09/25/2019	-1.85%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 01/29/2020	-3.66%

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.

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Putnam Retail Management

HL801 310575 8/18