

Security Detail

Security Description	Percent of Portfolio
BOC HONG KONG HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	1.44%
CANADIAN NATL RAILWAY CO TOTAL RETURN SWAP 09/25/2019	1.43%
MAGNA INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	1.43%
LPL FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	1.41%
CONSTELLATION SOFTWARE INC TOTAL RETURN SWAP 09/25/2019	1.40%
FEDERATED INVESTORS INC-CL B TOTAL RETURN SWAP 09/25/2019	1.39%
AVERY DENNISON CORP TOTAL RETURN SWAP 09/25/2019	1.37%
ZYNGA INC - CL A TOTAL RETURN SWAP 09/25/2019	1.32%
PNC FINANCIAL SERVICES GROUP TOTAL RETURN SWAP 09/25/2019	1.31%
SYNOVUS FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	1.30%
STATE STREET CORP TOTAL RETURN SWAP 09/25/2019	1.28%
ALLISON TRANSMISSION HOLDING TOTAL RETURN SWAP 09/25/2019	1.28%
ATHENE HOLDING LTD-CLASS A TOTAL RETURN SWAP 09/25/2019	1.27%
EAST WEST BANCORP INC TOTAL RETURN SWAP 09/25/2019	1.27%
AMAZON.COM INC TOTAL RETURN SWAP 09/25/2019	1.26%
CRANE CO TOTAL RETURN SWAP 09/25/2019	1.26%
MICROSOFT CORP TOTAL RETURN SWAP 09/25/2019	1.25%
WELLCARE HEALTH PLANS INC TOTAL RETURN SWAP 09/25/2019	1.25%
BEST BUY CO INC TOTAL RETURN SWAP 09/25/2019	1.21%
TECK RESOURCES LTD-CLS B TOTAL RETURN SWAP 09/25/2019	1.21%
E*TRADE FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	1.19%
HEINEKEN HOLDING NV TOTAL RETURN SWAP 09/25/2019	1.19%
SPIRIT AEROSYSTEMS HOLD-CL A TOTAL RETURN SWAP 09/25/2019	1.19%
TUPPERWARE BRANDS CORP TOTAL RETURN SWAP 09/25/2019	1.18%
TELEPHONE AND DATA SYSTEMS TOTAL RETURN SWAP 09/25/2019	1.17%
FIAT CHRYSLER AUTOMOBILES NV TOTAL RETURN SWAP 09/25/2019	1.17%
RECORDATI SPA TOTAL RETURN SWAP 09/25/2019	1.16%
DUN & BRADSTREET CORP TOTAL RETURN SWAP 09/25/2019	1.16%
NOBLE CORP PLC TOTAL RETURN SWAP 09/25/2019	1.15%
FORTINET INC TOTAL RETURN SWAP 09/25/2019	1.15%
SYNOVUS INC TOTAL RETURN SWAP 09/25/2019	1.14%
LOGMEIN INC TOTAL RETURN SWAP 09/25/2019	1.14%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 09/25/2019	1.14%
S&P GLOBAL INC TOTAL RETURN SWAP 09/25/2019	1.13%
LIBERTY PROPERTY TRUST TOTAL RETURN SWAP 09/25/2019	1.13%
TRIMBLE INC TOTAL RETURN SWAP 09/25/2019	1.12%
INTERNATIONAL GAME TECHNOLOG TOTAL RETURN SWAP 09/25/2019	1.11%
HASBRO INC TOTAL RETURN SWAP 09/25/2019	1.11%
HOST HOTELS & RESORTS INC TOTAL RETURN SWAP 09/25/2019	1.10%
HALLIBURTON CO TOTAL RETURN SWAP 09/25/2019	1.10%
CADENCE DESIGN SYS INC TOTAL RETURN SWAP 09/25/2019	1.10%

Security Detail

Security Description	Percent of Portfolio
PERRIGO CO PLC TOTAL RETURN SWAP 09/25/2019	1.10%
HANOVER INSURANCE GROUP INC/ TOTAL RETURN SWAP 09/25/2019	1.09%
GARMIN LTD TOTAL RETURN SWAP 09/25/2019	1.09%
PROLOGIS INC TOTAL RETURN SWAP 09/25/2019	1.09%
CONAGRA BRANDS INC TOTAL RETURN SWAP 09/25/2019	1.07%
VESTAS WIND SYSTEMS A/S TOTAL RETURN SWAP 09/25/2019	1.06%
TALANX AG TOTAL RETURN SWAP 09/25/2019	1.06%
REINSURANCE GROUP OF AMERICA TOTAL RETURN SWAP 09/25/2019	1.04%
LOEWS CORP TOTAL RETURN SWAP 09/25/2019	1.04%
AMERIPRISE FINANCIAL INC TOTAL RETURN SWAP 09/25/2019	1.03%
PRINCIPAL FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	1.02%
TORO CO TOTAL RETURN SWAP 09/25/2019	1.02%
ROCKWELL AUTOMATION INC TOTAL RETURN SWAP 09/25/2019	1.01%
AXFOOD AB TOTAL RETURN SWAP 09/25/2019	1.01%
HUBBELL INC TOTAL RETURN SWAP 09/25/2019	1.01%
UNION PACIFIC CORP TOTAL RETURN SWAP 09/25/2019	1.00%
CITRIX SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	1.00%
EDGEWELL PERSONAL CARE CO TOTAL RETURN SWAP 09/25/2019	1.00%
HILL-ROM HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	1.00%
HOSPITALITY PROPERTIES TRUST TOTAL RETURN SWAP 09/25/2019	0.99%
FIFTH THIRD BANCORP TOTAL RETURN SWAP 09/25/2019	0.99%
PANDORA A/S TOTAL RETURN SWAP 09/25/2019	0.98%
ELECTROLUX AB-SER B TOTAL RETURN SWAP 09/25/2019	0.98%
WABCO HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.97%
MOTOROLA SOLUTIONS INC TOTAL RETURN SWAP 09/25/2019	0.97%
HUMANA INC TOTAL RETURN SWAP 09/25/2019	0.96%
DISH NETWORK CORP-A TOTAL RETURN SWAP 09/25/2019	0.96%
HOCHTIEF AG TOTAL RETURN SWAP 09/25/2019	0.95%
RIO TINTO PLC TOTAL RETURN SWAP 09/25/2019	0.95%
ZEBRA TECHNOLOGIES CORP-CL A TOTAL RETURN SWAP 09/25/2019	0.95%
ENTERGY CORP TOTAL RETURN SWAP 09/25/2019	0.94%
SKYWORKS SOLUTIONS INC TOTAL RETURN SWAP 09/25/2019	0.94%
MARATHON PETROLEUM CORP TOTAL RETURN SWAP 09/25/2019	0.94%
NVR INC TOTAL RETURN SWAP 09/25/2019	0.94%
SAFRAN SA TOTAL RETURN SWAP 09/25/2019	0.93%
CIMIC GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.93%
MAN WAH HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.93%
CENTENE CORP TOTAL RETURN SWAP 09/25/2019	0.92%
SCHINDLER HOLDING-PART CERT TOTAL RETURN SWAP 09/25/2019	0.92%
UNITED STATES STEEL CORP TOTAL RETURN SWAP 09/25/2019	0.90%
RIO TINTO LTD TOTAL RETURN SWAP 09/25/2019	0.90%

Security Detail

Security Description	Percent of Portfolio
KONINKLIJKE DSM NV TOTAL RETURN SWAP 09/25/2019	0.90%
SOUTHWESTERN ENERGY CO TOTAL RETURN SWAP 09/25/2019	0.89%
LOCKHEED MARTIN CORP TOTAL RETURN SWAP 09/25/2019	0.89%
WEST FRASER TIMBER CO LTD TOTAL RETURN SWAP 09/25/2019	0.88%
SIKA AG-BR TOTAL RETURN SWAP 09/25/2019	0.88%
ALLIANZ SE-REG TOTAL RETURN SWAP 09/25/2019	0.88%
OLD MUTUAL PLC TOTAL RETURN SWAP 09/25/2019	0.87%
BRITISH LAND CO PLC TOTAL RETURN SWAP 09/25/2019	0.87%
CALTEX AUSTRALIA LTD TOTAL RETURN SWAP 09/25/2019	0.86%
BOEING CO/THE TOTAL RETURN SWAP 09/25/2019	0.86%
NETAPP INC TOTAL RETURN SWAP 09/25/2019	0.86%
INTRUM JUSTITIA AB TOTAL RETURN SWAP 09/25/2019	0.85%
COMPUTERSHARE LTD TOTAL RETURN SWAP 09/25/2019	0.84%
JPMORGAN CHASE & CO TOTAL RETURN SWAP 09/25/2019	0.84%
SOCIETE GENERALE SA TOTAL RETURN SWAP 09/25/2019	0.84%
CANADIAN TIRE CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	0.84%
TIMKEN CO TOTAL RETURN SWAP 09/25/2019	0.84%
TGS NOPEC GEOPHYSICAL CO ASA TOTAL RETURN SWAP 09/25/2019	0.84%
GENTING SINGAPORE PLC TOTAL RETURN SWAP 09/26/2019	0.84%
ICON PLC TOTAL RETURN SWAP 09/25/2019	0.83%
RITCHIE BROS AUCTIONEERS TOTAL RETURN SWAP 09/25/2019	0.83%
BANK HAPOALIM BM TOTAL RETURN SWAP 09/27/2019	0.83%
ZURICH INSURANCE GROUP AG TOTAL RETURN SWAP 09/25/2019	0.82%
CAE INC TOTAL RETURN SWAP 09/25/2019	0.82%
SATS LTD TOTAL RETURN SWAP 09/26/2019	0.81%
PVH CORP TOTAL RETURN SWAP 09/25/2019	0.81%
SWEDISH MATCH AB TOTAL RETURN SWAP 09/25/2019	0.81%
REALOGY HOLDINGS CORP TOTAL RETURN SWAP 09/25/2019	0.81%
REGAL ENTERTAINMENT GROUP-A TOTAL RETURN SWAP 09/25/2019	0.81%
PRYSMIAN SPA TOTAL RETURN SWAP 09/25/2019	0.81%
AMCOR LIMITED TOTAL RETURN SWAP 09/25/2019	0.80%
QUEBECOR INC -CL B TOTAL RETURN SWAP 09/25/2019	0.80%
BANK OF NOVA SCOTIA TOTAL RETURN SWAP 09/25/2019	0.80%
SENIOR HOUSING PROP TRUST TOTAL RETURN SWAP 09/25/2019	0.80%
JONES LANG LASALLE INC TOTAL RETURN SWAP 09/25/2019	0.79%
SUNSTONE HOTEL INVESTORS INC TOTAL RETURN SWAP 09/25/2019	0.79%
KELLOGG CO TOTAL RETURN SWAP 09/25/2019	0.79%
SUBSEA 7 SA TOTAL RETURN SWAP 09/25/2019	0.79%
BILLERUDKORSNAS AB TOTAL RETURN SWAP 09/25/2019	0.79%
CANADIAN NATL RAILWAY CO TOTAL RETURN SWAP 09/25/2019	0.78%
HILTON GRAND VACATIONS INC TOTAL RETURN SWAP 09/25/2019	0.78%

Security Detail

Security Description	Percent of Portfolio
SKANDINAVISKA ENSKILDA BAN-A TOTAL RETURN SWAP 09/25/2019	0.78%
MAPLE LEAF FOODS INC TOTAL RETURN SWAP 09/25/2019	0.78%
HANNOVER RUECK SE TOTAL RETURN SWAP 09/25/2019	0.76%
3I GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.76%
COCA-COLA AMATIL LTD TOTAL RETURN SWAP 09/25/2019	0.76%
CONTINENTAL AG TOTAL RETURN SWAP 09/25/2019	0.76%
FREEMPORT-MCMORAN INC TOTAL RETURN SWAP 09/25/2019	0.76%
DUKE REALTY CORP TOTAL RETURN SWAP 09/25/2019	0.75%
AXA SA TOTAL RETURN SWAP 09/25/2019	0.75%
JERONIMO MARTINS TOTAL RETURN SWAP 09/25/2019	0.75%
ACS ACTIVIDADES CONS Y SERV TOTAL RETURN SWAP 09/25/2019	0.74%
LOBLAW COMPANIES LTD TOTAL RETURN SWAP 09/25/2019	0.74%
LOUISIANA-PACIFIC CORP TOTAL RETURN SWAP 09/25/2019	0.74%
ROYAL CARIBBEAN CRUISES LTD TOTAL RETURN SWAP 09/25/2019	0.74%
CVS HEALTH CORP TOTAL RETURN SWAP 09/25/2019	0.74%
TELENOR ASA TOTAL RETURN SWAP 09/25/2019	0.74%
MONDI PLC TOTAL RETURN SWAP 09/25/2019	0.74%
KONINKLIJKE KPN NV TOTAL RETURN SWAP 09/25/2019	0.73%
TELSTRA CORP LTD TOTAL RETURN SWAP 09/25/2019	0.73%
INCYTE CORP TOTAL RETURN SWAP 09/25/2019	0.73%
WESTON (GEORGE) LTD TOTAL RETURN SWAP 09/25/2019	0.73%
INCHCAPE PLC TOTAL RETURN SWAP 09/25/2019	0.73%
VICINITY CENTRES TOTAL RETURN SWAP 09/25/2019	0.73%
PITNEY BOWES INC TOTAL RETURN SWAP 09/25/2019	0.73%
GRAHAM HOLDINGS CO-CLASS B TOTAL RETURN SWAP 09/25/2019	0.72%
ROCHE HOLDING AG-GENUSSCHEIN TOTAL RETURN SWAP 09/25/2019	0.72%
CMS ENERGY CORP TOTAL RETURN SWAP 09/25/2019	0.72%
ROGERS COMMUNICATIONS INC-B TOTAL RETURN SWAP 09/25/2019	0.71%
AIR PRODUCTS & CHEMICALS INC TOTAL RETURN SWAP 09/25/2019	0.71%
UNITED OVERSEAS BANK LTD TOTAL RETURN SWAP 09/26/2019	0.71%
HUGO BOSS AG -ORD TOTAL RETURN SWAP 09/25/2019	0.71%
FERRARI NV TOTAL RETURN SWAP 09/25/2019	0.70%
HK ELECTRIC INVESTMENTS -SS TOTAL RETURN SWAP 09/25/2019	0.70%
WIHLBORGS FASTIGHETER AB TOTAL RETURN SWAP 09/25/2019	0.70%
INTERCONTINENTAL EXCHANGE IN TOTAL RETURN SWAP 09/25/2019	0.69%
CROWN HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.69%
DISTRIBUIDORA INTERNACIONAL TOTAL RETURN SWAP 09/25/2019	0.69%
WHEELLOCK & CO LTD TOTAL RETURN SWAP 09/25/2019	0.68%
CHOW TAI FOOK JEWELLERY GROU TOTAL RETURN SWAP 09/25/2019	0.68%
DIASORIN SPA TOTAL RETURN SWAP 09/25/2019	0.68%
COSTCO WHOLESALE CORP TOTAL RETURN SWAP 09/25/2019	0.68%

Security Detail

Security Description	Percent of Portfolio
ALLSTATE CORP TOTAL RETURN SWAP 09/25/2019	0.67%
TUI AG-DI TOTAL RETURN SWAP 09/25/2019	0.66%
GLAXOSMITHKLINE PLC TOTAL RETURN SWAP 09/25/2019	0.66%
UNITED RENTALS INC TOTAL RETURN SWAP 09/25/2019	0.66%
ENDESA SA TOTAL RETURN SWAP 09/25/2019	0.66%
AGILENT TECHNOLOGIES INC TOTAL RETURN SWAP 09/25/2019	0.66%
CHECK POINT SOFTWARE TECH TOTAL RETURN SWAP 09/25/2019	0.65%
SCOR SE TOTAL RETURN SWAP 09/25/2019	0.65%
ELECTRONIC ARTS INC TOTAL RETURN SWAP 09/25/2019	0.65%
MASCO CORP TOTAL RETURN SWAP 09/25/2019	0.65%
A2A SPA TOTAL RETURN SWAP 09/25/2019	0.64%
TWITTER INC TOTAL RETURN SWAP 09/25/2019	0.64%
SANOFI TOTAL RETURN SWAP 09/25/2019	0.64%
CUMMINS INC TOTAL RETURN SWAP 09/25/2019	0.63%
NOBIA AB TOTAL RETURN SWAP 09/25/2019	0.63%
COPA HOLDINGS SA-CLASS A TOTAL RETURN SWAP 09/25/2019	0.63%
JAFCO CO LTD TOTAL RETURN SWAP 09/26/2019	0.63%
COMERICA INC TOTAL RETURN SWAP 09/25/2019	0.61%
CAVIUM INC TOTAL RETURN SWAP 09/25/2019	0.60%
AMERICAN HOMES 4 RENT- A TOTAL RETURN SWAP 09/25/2019	0.60%
FLIGHT CENTRE TRAVEL GROUP L TOTAL RETURN SWAP 09/25/2019	0.60%
STMICROELECTRONICS NV TOTAL RETURN SWAP 09/25/2019	0.59%
MSCI INC TOTAL RETURN SWAP 09/25/2019	0.59%
LENZING AG TOTAL RETURN SWAP 09/25/2019	0.58%
FIRST INTL BANK ISRAEL TOTAL RETURN SWAP 09/27/2019	0.58%
XCEL ENERGY INC TOTAL RETURN SWAP 09/25/2019	0.57%
DBS GROUP HOLDINGS LTD TOTAL RETURN SWAP 09/26/2019	0.56%
AKORN INC TOTAL RETURN SWAP 09/25/2019	0.56%
GULFPORT ENERGY CORP TOTAL RETURN SWAP 09/25/2019	0.56%
MICHELIN (CGDE) TOTAL RETURN SWAP 09/25/2019	0.55%
ORIFLAME HOLDING AG TOTAL RETURN SWAP 09/25/2019	0.55%
DEVON ENERGY CORP TOTAL RETURN SWAP 09/25/2019	0.55%
HEALTHSOUTH CORP TOTAL RETURN SWAP 09/25/2019	0.55%
WSP GLOBAL INC TOTAL RETURN SWAP 09/25/2019	0.54%
DEXUS TOTAL RETURN SWAP 09/25/2019	0.53%
EBAY INC TOTAL RETURN SWAP 09/25/2019	0.53%
MYCRONIC AB TOTAL RETURN SWAP 09/25/2019	0.52%
BROADCOM LTD TOTAL RETURN SWAP 09/25/2019	0.52%
QUEST DIAGNOSTICS INC TOTAL RETURN SWAP 09/25/2019	0.52%
BOSTON PROPERTIES INC TOTAL RETURN SWAP 09/25/2019	0.52%
PERSIMMON PLC TOTAL RETURN SWAP 09/25/2019	0.51%

Security Detail

Security Description	Percent of Portfolio
SPAREBANK 1 SR BANK ASA TOTAL RETURN SWAP 09/25/2019	0.50%
PAZ OIL CO LTD TOTAL RETURN SWAP 09/27/2019	0.50%
SCHINDLER HOLDING AG-REG TOTAL RETURN SWAP 09/25/2019	0.49%
AMERICAN FINANCIAL GROUP INC TOTAL RETURN SWAP 09/25/2019	0.48%
JM AB TOTAL RETURN SWAP 09/25/2019	0.47%
MOCHIDA PHARMACEUTICAL CO TOTAL RETURN SWAP 09/26/2019	0.47%
RTL GROUP TOTAL RETURN SWAP 09/25/2019	0.46%
ABB LTD-REG TOTAL RETURN SWAP 09/25/2019	0.46%
CATERPILLAR INC TOTAL RETURN SWAP 09/25/2019	0.45%
MARATHON OIL CORP TOTAL RETURN SWAP 09/25/2019	0.45%
CHEMOURS CO/THE TOTAL RETURN SWAP 09/25/2019	0.44%
JOHNSON ELECTRIC HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.44%
ALPHABET INC-CL C TOTAL RETURN SWAP 09/25/2019	0.44%
YANLORD LAND GROUP LTD TOTAL RETURN SWAP 09/26/2019	0.44%
HUNTSMAN CORP TOTAL RETURN SWAP 09/25/2019	0.43%
PS BUSINESS PARKS INC/CA TOTAL RETURN SWAP 09/25/2019	0.43%
CHIYODA CORP TOTAL RETURN SWAP 09/26/2019	0.42%
NORSK HYDRO ASA TOTAL RETURN SWAP 09/25/2019	0.42%
KERRY PROPERTIES LTD TOTAL RETURN SWAP 09/25/2019	0.41%
HOME DEPOT INC TOTAL RETURN SWAP 09/25/2019	0.41%
FNF GROUP TOTAL RETURN SWAP 09/25/2019	0.41%
NORTHERN TRUST CORP TOTAL RETURN SWAP 09/25/2019	0.41%
BRIGHOUSE FINANCIAL INC TOTAL RETURN SWAP 09/25/2019	0.40%
ADVANCE AUTO PARTS INC TOTAL RETURN SWAP 09/25/2019	0.40%
HCP INC TOTAL RETURN SWAP 09/25/2019	0.40%
MANPOWERGROUP INC TOTAL RETURN SWAP 09/25/2019	0.40%
ENBRIDGE INCOME FUND HOLDING TOTAL RETURN SWAP 09/25/2019	0.40%
BUFFALO WILD WINGS INC TOTAL RETURN SWAP 09/25/2019	0.40%
KYORIN HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.40%
AETNA INC TOTAL RETURN SWAP 09/25/2019	0.39%
BLACK KNIGHT INC TOTAL RETURN SWAP 09/25/2019	0.39%
RAMSAY HEALTH CARE LTD TOTAL RETURN SWAP 09/25/2019	0.39%
CALPINE CORP TOTAL RETURN SWAP 09/25/2019	0.39%
NORWEGIAN FINANCE HOLDING AS TOTAL RETURN SWAP 09/25/2019	0.39%
AVISTA CORP TOTAL RETURN SWAP 09/25/2019	0.39%
DEUTSCHE TELEKOM AG-REG TOTAL RETURN SWAP 09/25/2019	0.38%
LAND SECURITIES GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.38%
VERTEX PHARMACEUTICALS INC TOTAL RETURN SWAP 09/25/2019	0.37%
ORBITAL ATK INC TOTAL RETURN SWAP 09/25/2019	0.37%
ALFRESA HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.37%
FIRSTENERGY CORP TOTAL RETURN SWAP 09/25/2019	0.37%

Security Detail

Security Description	Percent of Portfolio
ROCKWELL COLLINS INC TOTAL RETURN SWAP 09/25/2019	0.37%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 09/25/2019	0.36%
WH GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.36%
PEAB AB TOTAL RETURN SWAP 09/25/2019	0.36%
FINNING INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	0.35%
APTIV PLC TOTAL RETURN SWAP 09/25/2019	0.35%
RETAIL PROPERTIES OF AME - A TOTAL RETURN SWAP 09/25/2019	0.35%
FACEBOOK INC-A TOTAL RETURN SWAP 09/25/2019	0.35%
FIRST CITIZENS BCSHS -CL A TOTAL RETURN SWAP 09/25/2019	0.34%
WESTROCK CO TOTAL RETURN SWAP 09/25/2019	0.34%
SUZUKEN CO LTD TOTAL RETURN SWAP 09/26/2019	0.34%
WALGREENS BOOTS ALLIANCE INC TOTAL RETURN SWAP 09/25/2019	0.34%
DAIICHI SANKYO CO LTD TOTAL RETURN SWAP 09/26/2019	0.34%
AT&T INC TOTAL RETURN SWAP 09/25/2019	0.33%
TOKYU FUDOSAN HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.33%
T&D HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.33%
MARUBENI CORP TOTAL RETURN SWAP 09/26/2019	0.33%
STMICROELECTRONICS NV TOTAL RETURN SWAP 09/25/2019	0.33%
AIR NEW ZEALAND LTD TOTAL RETURN SWAP 09/25/2019	0.32%
AEON MALL CO LTD TOTAL RETURN SWAP 09/26/2019	0.32%
MITSUBISHI CHEMICAL HOLDINGS TOTAL RETURN SWAP 09/26/2019	0.32%
AECOM TOTAL RETURN SWAP 09/25/2019	0.32%
SODEXO SA TOTAL RETURN SWAP 09/25/2019	0.32%
JGC CORP TOTAL RETURN SWAP 09/26/2019	0.32%
SUMITOMO MITSUI FINANCIAL GR TOTAL RETURN SWAP 09/26/2019	0.32%
LAZARD LTD-CL A TOTAL RETURN SWAP 09/25/2019	0.32%
NAGASE & CO LTD TOTAL RETURN SWAP 09/26/2019	0.32%
NOMURA HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.31%
BANK OF AMERICA CORP TOTAL RETURN SWAP 09/25/2019	0.31%
COGECO COMMUNICATIONS INC TOTAL RETURN SWAP 09/25/2019	0.31%
CHOICE HOTELS INTL INC TOTAL RETURN SWAP 09/25/2019	0.31%
JBG SMITH PROPERTIES TOTAL RETURN SWAP 09/25/2019	0.31%
ANTERO RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	0.31%
VEEVA SYSTEMS INC-CLASS A TOTAL RETURN SWAP 09/25/2019	0.31%
AQUA AMERICA INC TOTAL RETURN SWAP 09/25/2019	0.31%
CLAS OHLSON AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.31%
NICE LTD - SPON ADR TOTAL RETURN SWAP 09/25/2019	0.31%
HAITIAN INTERNATIONAL HLDGS TOTAL RETURN SWAP 09/25/2019	0.30%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	0.30%
UNITED CONTINENTAL HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.30%
TS TECH CO LTD TOTAL RETURN SWAP 09/26/2019	0.30%

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Security Description	Percent of Portfolio
DNB ASA TOTAL RETURN SWAP 09/25/2019	0.30%
MONEYSUPERMARKET.COM TOTAL RETURN SWAP 09/25/2019	0.30%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	0.30%
NIPRO CORP TOTAL RETURN SWAP 09/26/2019	0.30%
JTEKT CORP TOTAL RETURN SWAP 09/26/2019	0.30%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	0.30%
CHUBU ELECTRIC POWER CO INC TOTAL RETURN SWAP 09/26/2019	0.30%
KLOVERN AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.30%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	0.30%
DXC TECHNOLOGY CO TOTAL RETURN SWAP 09/25/2019	0.30%
ABM INDUSTRIES INC TOTAL RETURN SWAP 09/25/2019	0.30%
FORTUNE REIT TOTAL RETURN SWAP 09/25/2019	0.30%
MATSUI SECURITIES CO LTD TOTAL RETURN SWAP 09/26/2019	0.29%
CNP ASSURANCES TOTAL RETURN SWAP 09/25/2019	0.29%
ASTELLAS PHARMA INC TOTAL RETURN SWAP 09/26/2019	0.29%
BROADRIDGE FINANCIAL SOLUTIO TOTAL RETURN SWAP 09/25/2019	0.29%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 09/25/2019	0.29%
TADANO LTD TOTAL RETURN SWAP 09/26/2019	0.29%
DAIWA SECURITIES GROUP INC TOTAL RETURN SWAP 09/26/2019	0.29%
ABIOMED INC TOTAL RETURN SWAP 09/25/2019	0.29%
HOKUHOKU FINANCIAL GROUP INC TOTAL RETURN SWAP 09/26/2019	0.29%
FRONTIER REAL ESTATE INVEST TOTAL RETURN SWAP 09/26/2019	0.29%
DAI-ICHI LIFE HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.28%
ENTRA ASA TOTAL RETURN SWAP 09/25/2019	0.28%
VENATOR MATERIALS PLC TOTAL RETURN SWAP 09/25/2019	0.28%
LIBERTY VENTURES - SER A TOTAL RETURN SWAP 09/25/2019	0.28%
WENDEL TOTAL RETURN SWAP 09/25/2019	0.28%
ORIX CORP TOTAL RETURN SWAP 09/26/2019	0.28%
LONGFOR PROPERTIES TOTAL RETURN SWAP 09/25/2019	0.28%
GS YUASA CORP TOTAL RETURN SWAP 09/26/2019	0.27%
IOVIA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.27%
AKER BP ASA TOTAL RETURN SWAP 09/25/2019	0.27%
YY INC-ADR TOTAL RETURN SWAP 09/25/2019	0.27%
JSR CORP TOTAL RETURN SWAP 09/26/2019	0.27%
MORI TRUST SOGO REIT INC TOTAL RETURN SWAP 09/26/2019	0.27%
CHINA RESOURCES GAS GROUP LT TOTAL RETURN SWAP 09/25/2019	0.27%
GREAT EASTERN HOLDINGS LTD TOTAL RETURN SWAP 09/26/2019	0.27%
GUNGHO ONLINE ENTERTAINMENT TOTAL RETURN SWAP 09/26/2019	0.27%
OSAKA GAS CO LTD TOTAL RETURN SWAP 09/26/2019	0.27%
DAH SING BANKING GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.26%
CITIZEN WATCH CO LTD TOTAL RETURN SWAP 09/26/2019	0.26%

Security Detail

Security Description	Percent of Portfolio
ELECTROCOMPONENTS PLC TOTAL RETURN SWAP 09/25/2019	0.26%
FUJITSU LTD TOTAL RETURN SWAP 09/26/2019	0.26%
SBERBANK PJSC -SPONSORED ADR TOTAL RETURN SWAP 09/25/2019	0.26%
AMERICA MOVIL-SPN ADR CL L TOTAL RETURN SWAP 09/25/2019	0.26%
TSUBAKIMOTO CHAIN CO TOTAL RETURN SWAP 09/26/2019	0.26%
VINCI SA TOTAL RETURN SWAP 09/25/2019	0.25%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 09/25/2019	0.25%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	0.25%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	0.25%
VARIAN MEDICAL SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	0.25%
KINDRED GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.25%
MS&AD INSURANCE GROUP HOLDIN TOTAL RETURN SWAP 09/26/2019	0.25%
IBIDEN CO LTD TOTAL RETURN SWAP 09/26/2019	0.25%
MIXI INC TOTAL RETURN SWAP 09/26/2019	0.25%
DAIWA HOUSE INDUSTRY CO LTD TOTAL RETURN SWAP 09/26/2019	0.25%
NOVO NORDISK A/S-B TOTAL RETURN SWAP 09/25/2019	0.25%
MAZDA MOTOR CORP TOTAL RETURN SWAP 09/26/2019	0.25%
ROCHE HOLDING AG-BR TOTAL RETURN SWAP 09/25/2019	0.25%
SONY FINANCIAL HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.24%
LIFESTYLE INTL HLDGS LTD TOTAL RETURN SWAP 09/25/2019	0.24%
TOKYO GAS CO LTD TOTAL RETURN SWAP 09/26/2019	0.24%
SAMSUNG ELECTRONICS CO LTD TOTAL RETURN SWAP 09/25/2019	0.24%
GENESIS ENERGY LTD TOTAL RETURN SWAP 09/25/2019	0.24%
ROSS STORES INC TOTAL RETURN SWAP 09/25/2019	0.24%
JAPAN STEEL WORKS LTD TOTAL RETURN SWAP 09/26/2019	0.24%
UPM-KYMMENE OYJ TOTAL RETURN SWAP 09/25/2019	0.23%
SCHAEFFLER AG TOTAL RETURN SWAP 09/25/2019	0.23%
SUMITOMO FORESTRY CO LTD TOTAL RETURN SWAP 09/26/2019	0.23%
SAGE GROUP PLC/THE TOTAL RETURN SWAP 09/25/2019	0.23%
KAWASAKI HEAVY INDUSTRIES TOTAL RETURN SWAP 09/26/2019	0.23%
EUROPCAR GROUPE SA TOTAL RETURN SWAP 09/25/2019	0.22%
OTTOGI CORPORATION TOTAL RETURN SWAP 09/25/2019	0.22%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	0.22%
FORD MOTOR CO TOTAL RETURN SWAP 09/25/2019	0.22%
HP INC TOTAL RETURN SWAP 09/25/2019	0.22%
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	0.21%
TSUMURA & CO TOTAL RETURN SWAP 09/26/2019	0.21%
TOKAI RIKA CO LTD TOTAL RETURN SWAP 09/26/2019	0.21%
FORD OTOMOTIV SANAYI AS TOTAL RETURN SWAP 09/25/2019	0.21%
KENEDIX OFFICE INVESTMENT CO TOTAL RETURN SWAP 09/26/2019	0.21%
MASTERCARD INC - A TOTAL RETURN SWAP 09/25/2019	0.21%

Security Detail

Security Description	Percent of Portfolio
TFI INTERNATIONAL INC TOTAL RETURN SWAP 09/25/2019	0.21%
SEABOARD CORP TOTAL RETURN SWAP 09/25/2019	0.20%
VISA INC-CLASS A SHARES TOTAL RETURN SWAP 09/25/2019	0.20%
TAYLOR WIMPEY PLC TOTAL RETURN SWAP 09/25/2019	0.20%
HAIER ELECTRONICS GROUP CO TOTAL RETURN SWAP 09/25/2019	0.20%
IWG PLC TOTAL RETURN SWAP 09/25/2019	0.20%
KUMBA IRON ORE LTD TOTAL RETURN SWAP 09/27/2019	0.20%
USHIO INC TOTAL RETURN SWAP 09/26/2019	0.20%
IMPERIAL HOLDINGS LTD TOTAL RETURN SWAP 09/27/2019	0.20%
DELL TECHNOLOGIES INC-CL V TOTAL RETURN SWAP 09/25/2019	0.20%
JARDINE CYCLE & CARRIAGE LTD TOTAL RETURN SWAP 09/26/2019	0.20%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	0.19%
HANNOVER RUECK SE TOTAL RETURN SWAP 09/25/2019	0.19%
MOBILE TELESYSTEMS-SP ADR TOTAL RETURN SWAP 09/25/2019	0.19%
WGL HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	0.19%
HOWDEN JOINERY GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.19%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	0.19%
SCRIPPS NETWORKS INTER-CL A TOTAL RETURN SWAP 09/25/2019	0.19%
ROHM CO LTD TOTAL RETURN SWAP 09/26/2019	0.19%
NORBORD INC TOTAL RETURN SWAP 09/25/2019	0.18%
SOMPO HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.18%
SPAR GROUP LIMITED/THE TOTAL RETURN SWAP 09/27/2019	0.18%
NISSHINBO HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.17%
GUANGZHOU AUTOMOBILE GROUP-H TOTAL RETURN SWAP 09/25/2019	0.17%
UNITED CO RUSAL PLC TOTAL RETURN SWAP 09/25/2019	0.17%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	0.17%
CECONOMY AG TOTAL RETURN SWAP 09/25/2019	0.17%
EVONIK INDUSTRIES AG TOTAL RETURN SWAP 09/25/2019	0.17%
JBS SA TOTAL RETURN SWAP 09/26/2019	0.17%
AGILE GROUP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.17%
LS CORP TOTAL RETURN SWAP 09/25/2019	0.17%
YUHAN CORP TOTAL RETURN SWAP 09/25/2019	0.17%
NETENT AB TOTAL RETURN SWAP 09/25/2019	0.17%
GUDANG GARAM TBK PT TOTAL RETURN SWAP 09/27/2019	0.16%
CHINA NATIONAL BUILDING MA-H TOTAL RETURN SWAP 09/25/2019	0.16%
ADVANCED INFO SERVICE-NVDR TOTAL RETURN SWAP 09/26/2019	0.16%
INDUSTRIAL BANK OF KOREA TOTAL RETURN SWAP 09/25/2019	0.16%
HANWHA CORPORATION TOTAL RETURN SWAP 09/25/2019	0.16%
AZBIL CORP TOTAL RETURN SWAP 09/26/2019	0.16%
NSK LTD TOTAL RETURN SWAP 09/26/2019	0.16%
CTBC FINANCIAL HOLDING CO LT TOTAL RETURN SWAP 09/25/2019	0.16%

Security Detail

Security Description	Percent of Portfolio
E-MART INC TOTAL RETURN SWAP 09/25/2019	0.16%
SIME DARBY BERHAD TOTAL RETURN SWAP 09/27/2019	0.16%
GS HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.16%
MR PRICE GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.16%
ENGIE BRASIL ENERGIA SA TOTAL RETURN SWAP 09/26/2019	0.16%
TUPRAS-TURKIYE PETROL RAFINE TOTAL RETURN SWAP 09/25/2019	0.16%
AEON CO LTD TOTAL RETURN SWAP 09/26/2019	0.16%
HULIC CO LTD TOTAL RETURN SWAP 09/26/2019	0.15%
DAELIM INDUSTRIAL CO LTD TOTAL RETURN SWAP 09/25/2019	0.15%
HINO MOTORS LTD TOTAL RETURN SWAP 09/26/2019	0.15%
LG UPLUS CORP TOTAL RETURN SWAP 09/25/2019	0.15%
CP ALL PCL-NVDR TOTAL RETURN SWAP 09/26/2019	0.15%
AGRICULTURAL BANK OF CHINA-H TOTAL RETURN SWAP 09/25/2019	0.15%
PEOPLE'S INSURANCE CO GROU-H TOTAL RETURN SWAP 09/25/2019	0.15%
KOBE STEEL LTD TOTAL RETURN SWAP 09/26/2019	0.15%
YUANTA FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	0.15%
ADVANCED SEMICONDUCTOR ENGR TOTAL RETURN SWAP 09/25/2019	0.15%
SEVEN & I HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.15%
TRIBUNE MEDIA CO - A TOTAL RETURN SWAP 09/25/2019	0.15%
ANHUI CONCH CEMENT CO LTD-H TOTAL RETURN SWAP 09/25/2019	0.15%
LEOPALACE21 CORP TOTAL RETURN SWAP 09/26/2019	0.15%
CHINA MEDICAL SYSTEM HOLDING TOTAL RETURN SWAP 09/25/2019	0.15%
ECORODOVIAS INFRA E LOG SA TOTAL RETURN SWAP 09/26/2019	0.15%
BANCO DO BRASIL S.A. TOTAL RETURN SWAP 09/26/2019	0.15%
INNOLUX CORP TOTAL RETURN SWAP 09/25/2019	0.15%
NIHON KOHDEN CORP TOTAL RETURN SWAP 09/26/2019	0.15%
POWSZECHNY ZAKLAD UBEZPIECZE TOTAL RETURN SWAP 09/25/2019	0.15%
SINO BIOPHARMACEUTICAL TOTAL RETURN SWAP 09/25/2019	0.15%
DAICEL CORP TOTAL RETURN SWAP 09/26/2019	0.15%
MONDI LTD TOTAL RETURN SWAP 09/27/2019	0.15%
CATCHER TECHNOLOGY CO LTD TOTAL RETURN SWAP 09/25/2019	0.15%
POLSKIE GORNICTWO NAFTOWE I TOTAL RETURN SWAP 09/25/2019	0.15%
mitsui fudosan CO LTD TOTAL RETURN SWAP 09/26/2019	0.14%
HANWHA CHEMICAL CORP TOTAL RETURN SWAP 09/25/2019	0.14%
TRANSALTA RENEWABLES INC TOTAL RETURN SWAP 09/25/2019	0.14%
NISHI-NIPPON FINANCIAL HOLDI TOTAL RETURN SWAP 09/26/2019	0.14%
INVESTEC LTD TOTAL RETURN SWAP 09/27/2019	0.14%
TURKIYE IS BANKASI-C TOTAL RETURN SWAP 09/25/2019	0.14%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.14%
SKY NETWORK TELEVISION LTD TOTAL RETURN SWAP 09/25/2019	0.14%
DONGBU INSURANCE CO LTD TOTAL RETURN SWAP 09/25/2019	0.14%

Security Detail

Security Description	Percent of Portfolio
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	0.14%
TRUWORTHS INTERNATIONAL LTD TOTAL RETURN SWAP 09/27/2019	0.14%
BROTHER INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	0.14%
SPARK INFRASTRUCTURE GROUP TOTAL RETURN SWAP 09/25/2019	0.14%
HOPEWELL HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.14%
HYUNDAI MIPO DOCKYARD TOTAL RETURN SWAP 09/25/2019	0.14%
TURKIYE GARANTI BANKASI TOTAL RETURN SWAP 09/25/2019	0.13%
BANK RAKYAT INDONESIA PERSER TOTAL RETURN SWAP 09/27/2019	0.13%
NTN CORP TOTAL RETURN SWAP 09/26/2019	0.13%
CATHAY FINANCIAL HOLDING CO TOTAL RETURN SWAP 09/25/2019	0.13%
STANDARD BANK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.13%
SEIKO EPSON CORP TOTAL RETURN SWAP 09/26/2019	0.13%
MITSUBISHI HEAVY INDUSTRIES TOTAL RETURN SWAP 09/26/2019	0.13%
TRANSALTA CORP TOTAL RETURN SWAP 09/25/2019	0.13%
TAV HAVALIMANLARI HOLDING AS TOTAL RETURN SWAP 09/25/2019	0.13%
SEVERN TRENT PLC TOTAL RETURN SWAP 09/25/2019	0.13%
M1 LTD TOTAL RETURN SWAP 09/26/2019	0.12%
HITACHI LTD TOTAL RETURN SWAP 09/26/2019	0.12%
IHI CORP TOTAL RETURN SWAP 09/26/2019	0.12%
EREGLI DEMIR VE CELIK FABRIK TOTAL RETURN SWAP 09/25/2019	0.12%
EXXARO RESOURCES LTD TOTAL RETURN SWAP 09/27/2019	0.12%
TOMRA SYSTEMS ASA TOTAL RETURN SWAP 09/25/2019	0.12%
REED ELSEVIER PLC TOTAL RETURN SWAP 09/25/2019	0.12%
CHINA CINDA ASSET MANAGEME-H TOTAL RETURN SWAP 09/25/2019	0.12%
BANK OF CHINA LTD-H TOTAL RETURN SWAP 09/25/2019	0.12%
ASTRO MALAYSIA HOLDINGS BHD TOTAL RETURN SWAP 09/27/2019	0.12%
SUMCO CORP TOTAL RETURN SWAP 09/26/2019	0.12%
LG ELECTRONICS INC TOTAL RETURN SWAP 09/25/2019	0.12%
MOL HUNGARIAN OIL AND GAS PL TOTAL RETURN SWAP 09/25/2019	0.12%
PLDT INC-SPON ADR TOTAL RETURN SWAP 09/25/2019	0.12%
HONG LEONG BANK BERHAD TOTAL RETURN SWAP 09/27/2019	0.12%
WALMART DE MEXICO SAB DE CV TOTAL RETURN SWAP 09/25/2019	0.12%
ADARO ENERGY TBK PT TOTAL RETURN SWAP 09/27/2019	0.11%
EVA AIRWAYS CORP TOTAL RETURN SWAP 09/25/2019	0.11%
DUBAI ISLAMIC BANK TOTAL RETURN SWAP 09/27/2019	0.11%
PHISON ELECTRONICS CORP TOTAL RETURN SWAP 09/25/2019	0.11%
DONGFENG MOTOR GRP CO LTD-H TOTAL RETURN SWAP 09/25/2019	0.11%
TOYOTA TSUSHO CORP TOTAL RETURN SWAP 09/26/2019	0.11%
CHINA COMMUNICATIONS SERVI-H TOTAL RETURN SWAP 09/25/2019	0.11%
KOREA ZINC CO LTD TOTAL RETURN SWAP 09/25/2019	0.11%
TEGNA INC TOTAL RETURN SWAP 09/25/2019	0.11%

Security Detail

Security Description	Percent of Portfolio
SKANDINAVISKA ENSKILDA BAN-C TOTAL RETURN SWAP 09/25/2019	0.11%
YANZHOU COAL MINING CO-H TOTAL RETURN SWAP 09/25/2019	0.11%
SAWAI PHARMACEUTICAL CO LTD TOTAL RETURN SWAP 09/26/2019	0.11%
SURGUTNEFTEGAS-SP ADR TOTAL RETURN SWAP 09/25/2019	0.11%
GLOW ENERGY PCL - NVDR TOTAL RETURN SWAP 09/26/2019	0.11%
CHINA AIRLINES LTD TOTAL RETURN SWAP 09/25/2019	0.10%
AYALA LAND INC TOTAL RETURN SWAP 09/26/2019	0.10%
BANK OF IRELAND GROUP PLC TOTAL RETURN SWAP 09/25/2019	0.10%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	0.10%
POSCO TOTAL RETURN SWAP 09/25/2019	0.10%
RICHTER GEDEON NYRT TOTAL RETURN SWAP 09/25/2019	0.10%
SIHUAN PHARMACEUTICAL HLDGS TOTAL RETURN SWAP 09/25/2019	0.10%
DELPHI TECHNOLOGIES PLC TOTAL RETURN SWAP 09/25/2019	0.10%
CARS.COM INC TOTAL RETURN SWAP 09/25/2019	0.10%
UNI-PRESIDENT ENTERPRISES CO TOTAL RETURN SWAP 09/25/2019	0.10%
JAPAN LOGISTICS FUND INC TOTAL RETURN SWAP 09/26/2019	0.10%
REALTEK SEMICONDUCTOR CORP TOTAL RETURN SWAP 09/25/2019	0.10%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	0.10%
S.A.C.I. FALABELLA TOTAL RETURN SWAP 09/25/2019	0.10%
OTP BANK PLC TOTAL RETURN SWAP 09/25/2019	0.10%
SYNEX TECHNOLOGY INTL CORP TOTAL RETURN SWAP 09/25/2019	0.10%
SHIMAO PROPERTY HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.10%
ENN ENERGY HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.10%
DAEWOO ENGINEERING & CONSTR TOTAL RETURN SWAP 09/25/2019	0.10%
UNIPOLSAI ASSICURAZIONI SPA TOTAL RETURN SWAP 09/25/2019	0.10%
H2O RETAILING CORP TOTAL RETURN SWAP 09/26/2019	0.10%
WESTERN DIGITAL CORP TOTAL RETURN SWAP 09/25/2019	0.10%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	0.10%
SWISS RE AG TOTAL RETURN SWAP 09/25/2019	0.09%
CLP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	0.09%
CHEIL WORLDWIDE INC TOTAL RETURN SWAP 09/25/2019	0.09%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	0.09%
VORNADO REALTY TRUST TOTAL RETURN SWAP 09/25/2019	0.09%
FOSUN INTERNATIONAL LTD TOTAL RETURN SWAP 09/25/2019	0.09%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	0.09%
CELLTRION PHARM INC TOTAL RETURN SWAP 09/25/2019	0.09%
CONCENTRIC AB TOTAL RETURN SWAP 09/25/2019	0.09%
TIME WARNER INC TOTAL RETURN SWAP 09/25/2019	0.09%
TELEKOM AUSTRIA AG TOTAL RETURN SWAP 09/25/2019	0.09%
CCR SA TOTAL RETURN SWAP 09/26/2019	0.09%
ITAU UNIBANCO H-SPON PRF ADR TOTAL RETURN SWAP 09/25/2019	0.09%

Security Detail

Security Description	Percent of Portfolio
EDP - ENERGIAS DO BRASIL SA TOTAL RETURN SWAP 09/26/2019	0.09%
SINA CORP TOTAL RETURN SWAP 09/25/2019	0.08%
CHINA RESOURCES CEMENT TOTAL RETURN SWAP 09/25/2019	0.08%
DELEK GROUP LTD TOTAL RETURN SWAP 09/27/2019	0.08%
BEIJING CAPITAL INTL AIRPO-H TOTAL RETURN SWAP 09/25/2019	0.08%
TRAVELSKY TECHNOLOGY LTD-H TOTAL RETURN SWAP 09/25/2019	0.08%
NATURA COSMETICOS SA TOTAL RETURN SWAP 09/26/2019	0.08%
YULON NISSAN MOTOR CO LTD TOTAL RETURN SWAP 09/25/2019	0.08%
EVN AG TOTAL RETURN SWAP 09/25/2019	0.08%
DAI NIPPON PRINTING CO LTD TOTAL RETURN SWAP 09/26/2019	0.08%
BEIJING ENTERPRISES HLDGS TOTAL RETURN SWAP 09/25/2019	0.08%
EMAAR PROPERTIES PJSC TOTAL RETURN SWAP 09/27/2019	0.08%
HAREL INSURANCE INVESTMENTS TOTAL RETURN SWAP 09/27/2019	0.08%
SAPURA ENERGY BHD TOTAL RETURN SWAP 09/27/2019	0.08%
CHINA RAILWAY CONSTRUCTION-H TOTAL RETURN SWAP 09/25/2019	0.08%
KINGBOARD LAMINATES HLDG LTD TOTAL RETURN SWAP 09/25/2019	0.08%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	0.08%
PERUSAHAAN GAS NEGARA PERSER TOTAL RETURN SWAP 09/27/2019	0.08%
KINGBOARD CHEMICAL HOLDINGS TOTAL RETURN SWAP 09/25/2019	0.07%
SUMITOMO MITSUI TRUST HOLDIN TOTAL RETURN SWAP 09/26/2019	0.07%
LAGERCRANTZ GROUP AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.07%
EMBOTELLADORA ANDINA-ADR B TOTAL RETURN SWAP 09/25/2019	0.07%
MAEDA ROAD CONSTRUCTION CO TOTAL RETURN SWAP 09/26/2019	0.06%
PARK HOTELS & RESORTS INC TOTAL RETURN SWAP 09/25/2019	0.06%
LG CHEM LTD TOTAL RETURN SWAP 09/25/2019	0.06%
SHOWA SHELL SEKIYU KK TOTAL RETURN SWAP 09/26/2019	0.06%
SUMITOMO ELECTRIC INDUSTRIES TOTAL RETURN SWAP 09/26/2019	0.06%
OJI HOLDINGS CORP TOTAL RETURN SWAP 09/26/2019	0.06%
DMCI HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	0.06%
UNIQA INSURANCE GROUP AG TOTAL RETURN SWAP 09/25/2019	0.06%
BONAVA AB-B SHARES TOTAL RETURN SWAP 09/25/2019	0.06%
OOREDOO QPSC TOTAL RETURN SWAP 09/26/2019	0.06%
JASA MARGA (PERSERO) TBK PT TOTAL RETURN SWAP 09/27/2019	0.06%
ENEL CHILE SA TOTAL RETURN SWAP 09/25/2019	0.06%
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	0.06%
OMRON CORP TOTAL RETURN SWAP 09/26/2019	0.05%
GUANGZHOU BAIYUNSHAN PHARM-H TOTAL RETURN SWAP 09/25/2019	0.05%
mitsubishi SHOKUHI CO LTD TOTAL RETURN SWAP 09/26/2019	0.05%
MANILA ELECTRIC COMPANY TOTAL RETURN SWAP 09/26/2019	0.05%
SHANGHAI INDUSTRIAL HLDG LTD TOTAL RETURN SWAP 09/25/2019	0.05%
STRABAG SE-BR TOTAL RETURN SWAP 09/25/2019	0.05%

Security Detail

Security Description	Percent of Portfolio
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 09/25/2019	0.05%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	0.05%
NOS SGPS TOTAL RETURN SWAP 09/25/2019	0.05%
VEIDEKKE ASA TOTAL RETURN SWAP 09/25/2019	0.05%
FENIX OUTDOOR INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	0.05%
SUMITOMO CORP TOTAL RETURN SWAP 09/26/2019	0.05%
TECO ELECTRIC & MACHINERY TOTAL RETURN SWAP 09/25/2019	0.04%
MERITZ FIRE & MARINE INSURAN TOTAL RETURN SWAP 09/25/2019	0.04%
PLAYTECH PLC TOTAL RETURN SWAP 09/25/2019	0.04%
LAND & HOUSES PUB - NVDR TOTAL RETURN SWAP 09/26/2019	0.04%
UNITED TRACTORS TBK PT TOTAL RETURN SWAP 09/27/2019	0.04%
CA IMMOBILIEN ANLAGEN AG TOTAL RETURN SWAP 09/25/2019	0.04%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	0.04%
OSAKA GAS CO LTD TOTAL RETURN SWAP 09/26/2019	0.04%
GUOCOLAND LTD TOTAL RETURN SWAP 09/26/2019	0.03%
L'OCCITANE INTERNATIONAL SA TOTAL RETURN SWAP 09/25/2019	0.03%
ING BANK SLASKI SA TOTAL RETURN SWAP 09/25/2019	0.03%
RTL GROUP TOTAL RETURN SWAP 09/25/2019	0.03%
1&1 DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	0.03%
FELDA GLOBAL VENTURES TOTAL RETURN SWAP 09/27/2019	0.03%
LUNDBERGS AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.03%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	0.02%
OLAV THON EIENDOMSELSKAP AS TOTAL RETURN SWAP 09/25/2019	0.02%
PPB GROUP BERHAD TOTAL RETURN SWAP 09/27/2019	0.02%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	0.02%
EBOS GROUP LTD TOTAL RETURN SWAP 09/25/2019	0.02%
LOOMIS AB-B TOTAL RETURN SWAP 09/25/2019	0.02%
BANK DANAMON INDONESIA TBK TOTAL RETURN SWAP 09/27/2019	0.02%
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	0.02%
QATAR ISLAMIC BANK TOTAL RETURN SWAP 09/26/2019	0.02%
METRO PACIFIC INVESTMENTS CO TOTAL RETURN SWAP 09/26/2019	0.02%
GRANITE POINT MORTGAGE TRUST TOTAL RETURN SWAP 09/25/2019	0.02%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	0.01%
Z ENERGY LTD TOTAL RETURN SWAP 09/25/2019	0.01%
OUE LTD TOTAL RETURN SWAP 09/26/2019	0.01%
GRUPO CARSO SAB DE CV-SER A1 TOTAL RETURN SWAP 09/25/2019	0.01%
ATRIUM LJUNGBERG AB-B SHS TOTAL RETURN SWAP 09/25/2019	0.01%
BEIJER ALMA AB TOTAL RETURN SWAP 09/25/2019	0.00%
DELEK ENERGY SYSTEMS LTD TOTAL RETURN SWAP 09/27/2019	0.00%
OPTOTECH CORP TOTAL RETURN SWAP 09/25/2019	0.00%
AQUABOUNTY TECHNOLOGIES TOTAL RETURN SWAP 09/25/2019	0.00%

Security Detail

Security Description	Percent of Portfolio
I-CABLE COMMUNICATIONS LTD 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%
METRO BANK PLC TOTAL RETURN SWAP 09/25/2019	0.00%
ARCAM AB TOTAL RETURN SWAP 09/25/2019	-0.01%
SM INVESTMENTS CORP TOTAL RETURN SWAP 09/26/2019	-0.01%
LIPPO KARAWACI TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
AKZO NOBEL TOTAL RETURN SWAP 09/25/2019	-0.01%
TAIWAN CEMENT TOTAL RETURN SWAP 09/25/2019	-0.01%
TRANSURBAN GROUP-RTS TOTAL RETURN SWAP 09/25/2019	-0.01%
CHAROEN POKPHAND INDONESIA PT TOTAL RETURN SWAP 09/27/2019	-0.01%
SYSTEMAIR AB TOTAL RETURN SWAP 09/25/2019	-0.01%
DONGWON SYSTEMS CORP TOTAL RETURN SWAP 09/25/2019	-0.01%
TATNEFT PAO-SPONSORED ADR TOTAL RETURN SWAP 09/25/2019	-0.01%
JCDECAUX SA TOTAL RETURN SWAP 09/25/2019	-0.01%
KALBE FARMA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.01%
ROBINSONS LAND CO TOTAL RETURN SWAP 09/26/2019	-0.01%
SOFINA TOTAL RETURN SWAP 09/25/2019	-0.01%
LOTTE CONFECTIONERY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
INVESTMENT AB LATOUR-B SHS TOTAL RETURN SWAP 09/25/2019	-0.02%
MERIDA INDUSTRY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.02%
ULKER BISKUVI SANAYI TOTAL RETURN SWAP 09/25/2019	-0.02%
O2 CZECH REPUBLIC AS TOTAL RETURN SWAP 09/25/2019	-0.02%
VELOCITYSHARES 2X VIX SH-TRM TOTAL RETURN SWAP 09/25/2019	-0.02%
HENKEL AG & CO KGAA TOTAL RETURN SWAP 09/25/2019	-0.02%
STANDARD FOODS CORP TOTAL RETURN SWAP 09/25/2019	-0.02%
SPRINT CORP TOTAL RETURN SWAP 09/25/2019	-0.02%
SEAGATE TECHNOLOGY TOTAL RETURN SWAP 09/25/2019	-0.02%
LIVE NATION ENTERTAINMENT IN TOTAL RETURN SWAP 09/25/2019	-0.02%
INDUSTRIES QATAR TOTAL RETURN SWAP 09/26/2019	-0.03%
ASIA CEMENT CORP TOTAL RETURN SWAP 09/25/2019	-0.03%
HYUNDAI HEAVY INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.03%
LUNDIN PETROLEUM AB TOTAL RETURN SWAP 09/25/2019	-0.03%
NANKAI ELECTRIC RAILWAY CO TOTAL RETURN SWAP 09/26/2019	-0.03%
ALIMAK GROUP AB TOTAL RETURN SWAP 09/25/2019	-0.03%
OMEGA HEALTHCARE INVESTORS TOTAL RETURN SWAP 09/25/2019	-0.03%
ASCOTT RESIDENCE TRUST TOTAL RETURN SWAP 09/26/2019	-0.03%
AKR CORPORINDO TBK PT TOTAL RETURN SWAP 09/27/2019	-0.03%
SINCLAIR BROADCAST GROUP -A TOTAL RETURN SWAP 09/25/2019	-0.03%
SWATCH GROUP AG/THE-REG TOTAL RETURN SWAP 09/25/2019	-0.03%
DMG MORI AG TOTAL RETURN SWAP 09/25/2019	-0.03%

Security Detail

Security Description	Percent of Portfolio
SONAE TOTAL RETURN SWAP 09/25/2019	-0.03%
RATOS AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.03%
LIFE STORAGE INC TOTAL RETURN SWAP 09/25/2019	-0.04%
DEUTSCHE BOERSE AG TOTAL RETURN SWAP 09/25/2019	-0.04%
GRUPO CARSO SAB DE CV-SER A1 TOTAL RETURN SWAP 09/25/2019	-0.04%
ANGLOGOLD ASHANTI-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.04%
HEIDELBERGCEMENT AG TOTAL RETURN SWAP 09/25/2019	-0.04%
ALLIANCE GLOBAL GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.04%
CHERRY AB TOTAL RETURN SWAP 09/25/2019	-0.04%
INDUSTRIAS PENOLES SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.04%
KUKA AG TOTAL RETURN SWAP 09/25/2019	-0.04%
RAFFLES MEDICAL GROUP LTD TOTAL RETURN SWAP 09/26/2019	-0.04%
SUMITOMO METAL MINING CO LTD TOTAL RETURN SWAP 09/26/2019	-0.04%
SCSK CORP TOTAL RETURN SWAP 09/26/2019	-0.04%
MASRAF AL RAYAN TOTAL RETURN SWAP 09/26/2019	-0.04%
ROSTELECOM PJSC TOTAL RETURN SWAP 09/25/2019	-0.04%
PHOENIX GROUP HOLDINGS TOTAL RETURN SWAP 09/25/2019	-0.04%
AMOREPACIFIC GROUP TOTAL RETURN SWAP 09/25/2019	-0.04%
PETRONAS GAS BHD TOTAL RETURN SWAP 09/27/2019	-0.04%
UNITED MICROELECTRONICS CORP TOTAL RETURN SWAP 09/25/2019	-0.04%
BRAIT SE TOTAL RETURN SWAP 09/27/2019	-0.04%
DELTA ELECTRONICS INC TOTAL RETURN SWAP 09/25/2019	-0.04%
AMOREPACIFIC CORP TOTAL RETURN SWAP 09/25/2019	-0.04%
FAR EAST HORIZON LTD TOTAL RETURN SWAP 09/25/2019	-0.04%
EZDAN HOLDING GROUP TOTAL RETURN SWAP 09/26/2019	-0.05%
MANHATTAN ASSOCIATES INC TOTAL RETURN SWAP 09/25/2019	-0.05%
TURKCELL ILETISIM HIZMET AS TOTAL RETURN SWAP 09/25/2019	-0.05%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.05%
ALIBABA HEALTH INFORMATION T TOTAL RETURN SWAP 09/25/2019	-0.05%
NANYA TECHNOLOGY CORP TOTAL RETURN SWAP 09/25/2019	-0.05%
LPP SA TOTAL RETURN SWAP 09/25/2019	-0.05%
MICRO-STAR INTERNATIONAL CO TOTAL RETURN SWAP 09/25/2019	-0.05%
GENTING PLANTATIONS BHD TOTAL RETURN SWAP 09/27/2019	-0.05%
TENCENT HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
GAZPROM PAO -SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.05%
ALIBABA GROUP HOLDING-SP ADR TOTAL RETURN SWAP 09/25/2019	-0.05%
RESURS HOLDING AB TOTAL RETURN SWAP 09/25/2019	-0.05%
TRANSCEND INFORMATION INC TOTAL RETURN SWAP 09/25/2019	-0.05%
LENOVO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
AAK AB TOTAL RETURN SWAP 09/25/2019	-0.05%
CIA PARANAENSE ENER-SP ADR P TOTAL RETURN SWAP 09/25/2019	-0.05%

Security Detail

Security Description	Percent of Portfolio
EL PUERTO DE LIVERPOOL-C1 TOTAL RETURN SWAP 09/25/2019	-0.05%
COLBUN SA TOTAL RETURN SWAP 09/25/2019	-0.05%
PARAMOUNT GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.05%
ABC-MART INC TOTAL RETURN SWAP 09/26/2019	-0.05%
TAURON POLSKA ENERGIA SA TOTAL RETURN SWAP 09/25/2019	-0.05%
COLOPLAST-B TOTAL RETURN SWAP 09/25/2019	-0.05%
CHINA INTERNATIONAL CAPITA-H TOTAL RETURN SWAP 09/25/2019	-0.05%
PROVIDENT FINANCIAL PLC TOTAL RETURN SWAP 09/25/2019	-0.05%
ENKA INSAAT VE SANAYI AS TOTAL RETURN SWAP 09/25/2019	-0.05%
KEIHAN HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.05%
SILLAJEN INC TOTAL RETURN SWAP 09/25/2019	-0.05%
SAMSUNG SECURITIES CO LTD TOTAL RETURN SWAP 09/25/2019	-0.05%
AT&T INC TOTAL RETURN SWAP 09/25/2019	-0.06%
WEIBO CORP-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.06%
FORTRESS INCOME FUND LTD-A TOTAL RETURN SWAP 09/27/2019	-0.06%
ZTE CORP-H TOTAL RETURN SWAP 09/25/2019	-0.06%
SIAM CEMENT PUB CO-FOR REG TOTAL RETURN SWAP 09/26/2019	-0.06%
RANGE RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
AGUAS ANDINAS SA-A TOTAL RETURN SWAP 09/25/2019	-0.06%
TAIMED BIOLOGICS INC TOTAL RETURN SWAP 09/25/2019	-0.06%
FLOWERS FOODS INC TOTAL RETURN SWAP 09/25/2019	-0.06%
CHINA POWER INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.06%
JD.COM INC-ADR TOTAL RETURN SWAP 09/25/2019	-0.06%
RUENTEX DEVELOPMENT CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
DISCOVERY COMMUNICATIONS-A TOTAL RETURN SWAP 09/25/2019	-0.06%
LIFE STORAGE INC TOTAL RETURN SWAP 09/25/2019	-0.06%
UNIVERSAL ROBINA CORP TOTAL RETURN SWAP 09/26/2019	-0.06%
ABOITIZ EQUITY VENTURES INC TOTAL RETURN SWAP 09/26/2019	-0.06%
DRILLISCH AG TOTAL RETURN SWAP 09/25/2019	-0.06%
GRUPO ELEKTRA SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.06%
CHAROEN POKPHAND FOOD-FORGN TOTAL RETURN SWAP 09/26/2019	-0.06%
MONETA MONEY BANK AS TOTAL RETURN SWAP 09/25/2019	-0.06%
LIFE HEALTHCARE GROUP HOLDIN TOTAL RETURN SWAP 09/27/2019	-0.06%
PARK HOTELS & RESORTS INC TOTAL RETURN SWAP 09/25/2019	-0.06%
HYUNDAI WIA CORP TOTAL RETURN SWAP 09/25/2019	-0.06%
VELOCITYSHARES INV VIX SH-TM TOTAL RETURN SWAP 09/25/2019	-0.06%
CHENG SHIN RUBBER IND CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
HOTEL SHILLA CO LTD TOTAL RETURN SWAP 09/25/2019	-0.06%
HIGHWEALTH CONSTRUCTION CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
NETEASE INC-ADR TOTAL RETURN SWAP 09/25/2019	-0.07%
HUHTAMAKI OYJ TOTAL RETURN SWAP 09/25/2019	-0.07%

Security Detail

Security Description	Percent of Portfolio
IOI CORP BHD TOTAL RETURN SWAP 09/27/2019	-0.07%
AIRPORT CITY LTD TOTAL RETURN SWAP 09/27/2019	-0.07%
CHINA PETROLEUM & CHEMICAL-H TOTAL RETURN SWAP 09/25/2019	-0.07%
AEON REIT INVESTMENT CORP TOTAL RETURN SWAP 09/26/2019	-0.07%
YTL CORP BHD TOTAL RETURN SWAP 09/27/2019	-0.07%
AVICHINA INDUSTRY & TECH-H TOTAL RETURN SWAP 09/25/2019	-0.07%
HUANENG RENEWABLES CORP-H TOTAL RETURN SWAP 09/25/2019	-0.07%
SAMSUNG HEAVY INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.07%
ORANGE POLSKA SA TOTAL RETURN SWAP 09/25/2019	-0.07%
CENTRAIS ELETRICAS BRASILIER TOTAL RETURN SWAP 09/26/2019	-0.07%
EMERA INC TOTAL RETURN SWAP 09/25/2019	-0.07%
FIRST ABU DHABI BANK PJSC TOTAL RETURN SWAP 09/27/2019	-0.07%
AIR LIQUIDE SA TOTAL RETURN SWAP 09/25/2019	-0.07%
TAIWAN FERTILIZER CO LTD TOTAL RETURN SWAP 09/25/2019	-0.07%
IVANHOE MINES LTD-CL A TOTAL RETURN SWAP 09/25/2019	-0.07%
PETRONAS DAGANGAN BHD TOTAL RETURN SWAP 09/27/2019	-0.07%
EMLAK KONUT GAYRIMENKUL YATI TOTAL RETURN SWAP 09/25/2019	-0.07%
ROSNEFT OIL CO PJSC-REGS GDR TOTAL RETURN SWAP 09/25/2019	-0.07%
KOREA ELECTRIC POWER CORP TOTAL RETURN SWAP 09/25/2019	-0.07%
INDOCEMENT TUNGGAL PRAKARSA TOTAL RETURN SWAP 09/27/2019	-0.07%
NH INVESTMENT & SECURITIES C TOTAL RETURN SWAP 09/25/2019	-0.07%
CONVATEC GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.07%
X 5 RETAIL GROUP NV-REGS GDR TOTAL RETURN SWAP 09/25/2019	-0.07%
WESTAR ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.07%
ALROSA PJSC TOTAL RETURN SWAP 09/25/2019	-0.08%
ALGONQUIN POWER & UTILITIES TOTAL RETURN SWAP 09/25/2019	-0.08%
HENKEL AG & CO KGAA VORZUG TOTAL RETURN SWAP 09/25/2019	-0.08%
HANWHA TECHWIN CO LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
AMBEV SA-ADR TOTAL RETURN SWAP 09/25/2019	-0.08%
KCE ELECTRONICS PCL-FOREIGN TOTAL RETURN SWAP 09/26/2019	-0.08%
CHINA STATE CONSTRUCTION INT TOTAL RETURN SWAP 09/25/2019	-0.08%
SK NETWORKS CO LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
CJ LOGISTICS TOTAL RETURN SWAP 09/25/2019	-0.08%
CIA CERVECERIAS UNI-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.08%
AIA GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
ROYAL GOLD INC TOTAL RETURN SWAP 09/25/2019	-0.08%
CENCOSUD SA TOTAL RETURN SWAP 09/25/2019	-0.08%
IHH HEALTHCARE BHD TOTAL RETURN SWAP 09/27/2019	-0.08%
BYD CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.08%
KION GROUP AG TOTAL RETURN SWAP 09/25/2019	-0.08%
HUANENG POWER INTL INC-H TOTAL RETURN SWAP 09/25/2019	-0.08%

Security Detail

Security Description	Percent of Portfolio
ANADOLU EFES BIRACILIK VE TOTAL RETURN SWAP 09/25/2019	-0.08%
CHINA JINMAO HOLDINGS GROUP TOTAL RETURN SWAP 09/25/2019	-0.08%
ZHEN DING TECHNOLOGY HOLDING TOTAL RETURN SWAP 09/25/2019	-0.08%
GRUPO TELEVISA SA-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.08%
BANK PEKAO SA TOTAL RETURN SWAP 09/25/2019	-0.08%
VALIDUS HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.08%
CHINA MINSHENG BANKING-H TOTAL RETURN SWAP 09/25/2019	-0.08%
JASTRZEBSKA SPOLKA WEGLOWA S TOTAL RETURN SWAP 09/25/2019	-0.08%
KANGWON LAND INC TOTAL RETURN SWAP 09/25/2019	-0.08%
SAMSUNG CARD CO TOTAL RETURN SWAP 09/25/2019	-0.08%
BR MALLS PARTICIPACOES SA TOTAL RETURN SWAP 09/26/2019	-0.08%
KOREA AEROSPACE INDUSTRIES TOTAL RETURN SWAP 09/25/2019	-0.09%
CATHAY PACIFIC AIRWAYS TOTAL RETURN SWAP 09/25/2019	-0.09%
BRENNTAG AG TOTAL RETURN SWAP 09/25/2019	-0.09%
NESTLE (MALAYSIA) BERHAD TOTAL RETURN SWAP 09/27/2019	-0.09%
CHINA LIFE INSURANCE CO-H TOTAL RETURN SWAP 09/25/2019	-0.09%
DIGI.COM BHD TOTAL RETURN SWAP 09/27/2019	-0.09%
BANGKOK DUSIT MED SERVICE-F TOTAL RETURN SWAP 09/26/2019	-0.09%
HUA NAN FINANCIAL HOLDINGS C TOTAL RETURN SWAP 09/25/2019	-0.09%
REMGRO LTD TOTAL RETURN SWAP 09/27/2019	-0.09%
YULON MOTOR COMPANY TOTAL RETURN SWAP 09/25/2019	-0.09%
AIN HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.09%
CALBEE INC TOTAL RETURN SWAP 09/26/2019	-0.09%
SM PRIME HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.09%
HONG KONG & CHINA GAS TOTAL RETURN SWAP 09/25/2019	-0.09%
HTC CORP TOTAL RETURN SWAP 09/25/2019	-0.09%
DISTRIBUIDORA INTERNACIONAL TOTAL RETURN SWAP 09/25/2019	-0.09%
LUKOIL PJSC-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.09%
CABLE ONE INC TOTAL RETURN SWAP 09/25/2019	-0.09%
CTRIP.COM INTERNATIONAL-ADR TOTAL RETURN SWAP 09/25/2019	-0.09%
EVERGRANDE HEALTH INDUSTRY G TOTAL RETURN SWAP 09/25/2019	-0.09%
MANDARIN ORIENTAL INTL LTD TOTAL RETURN SWAP 09/26/2019	-0.09%
XXL ASA TOTAL RETURN SWAP 09/25/2019	-0.09%
RENTOKIL INITIAL PLC TOTAL RETURN SWAP 09/25/2019	-0.09%
KOREA INVESTMENT HOLDINGS CO TOTAL RETURN SWAP 09/25/2019	-0.09%
LOTTE CHILSUNG BEVERAGE CO TOTAL RETURN SWAP 09/25/2019	-0.09%
CHINA LONGYUAN POWER GROUP-H TOTAL RETURN SWAP 09/25/2019	-0.09%
TRUE CORP PCL-FOREIGN TOTAL RETURN SWAP 09/26/2019	-0.09%
NAGOYA RAILROAD CO LTD TOTAL RETURN SWAP 09/26/2019	-0.09%
GROWTHPOINT PROPERTIES LTD TOTAL RETURN SWAP 09/27/2019	-0.09%
BAKKAFROST P/F TOTAL RETURN SWAP 09/25/2019	-0.09%

Security Detail

Security Description	Percent of Portfolio
PTT EXPLORATION & PROD-FOR TOTAL RETURN SWAP 09/26/2019	-0.09%
PETROBRAS - PETROLEO BRAS-PR TOTAL RETURN SWAP 09/26/2019	-0.09%
ZOOMLION HEAVY INDUSTRY - H TOTAL RETURN SWAP 09/25/2019	-0.09%
SASOL LTD TOTAL RETURN SWAP 09/27/2019	-0.09%
COUNTRYSIDE PROPERTIES PLC TOTAL RETURN SWAP 09/25/2019	-0.09%
CEZ AS TOTAL RETURN SWAP 09/25/2019	-0.09%
LOJAS AMERICANAS SA-PREF TOTAL RETURN SWAP 09/26/2019	-0.09%
TSINGTAO BREWERY CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.09%
SAMSUNG SDI CO LTD TOTAL RETURN SWAP 09/25/2019	-0.09%
FULLSHARE HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
PING AN INSURANCE GROUP CO-H TOTAL RETURN SWAP 09/25/2019	-0.10%
ZHUZHOU CRRC TIMES ELECTRI-H TOTAL RETURN SWAP 09/25/2019	-0.10%
ARCA CONTINENTAL SAB DE CV TOTAL RETURN SWAP 09/25/2019	-0.10%
A2 MILK CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
SOTETSU HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.10%
NAVER CORP TOTAL RETURN SWAP 09/25/2019	-0.10%
TELEKOM MALAYSIA BHD TOTAL RETURN SWAP 09/27/2019	-0.10%
KUSURI NO AOKI HOLDINGS CO L TOTAL RETURN SWAP 09/26/2019	-0.10%
COSMOS PHARMACEUTICAL CORP TOTAL RETURN SWAP 09/26/2019	-0.10%
PAN OCEAN CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
BRF SA-ADR TOTAL RETURN SWAP 09/25/2019	-0.10%
ALIBABA PICTURES GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
RESILIENT REIT LTD TOTAL RETURN SWAP 09/27/2019	-0.10%
ALTICE NV - B TOTAL RETURN SWAP 09/25/2019	-0.10%
COGNEX CORP TOTAL RETURN SWAP 09/25/2019	-0.10%
COMPASS MINERALS INTERNATION TOTAL RETURN SWAP 09/25/2019	-0.10%
AURUBIS AG TOTAL RETURN SWAP 09/25/2019	-0.10%
HENGAN INTL GROUP CO LTD TOTAL RETURN SWAP 09/25/2019	-0.10%
ALIMENTATION COUCHE-TARD -B TOTAL RETURN SWAP 09/25/2019	-0.10%
RECKITT BENCKISER GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.10%
FIRST RESOURCES LTD TOTAL RETURN SWAP 09/26/2019	-0.10%
JANUS HENDERSON GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.10%
FOXCONN TECHNOLOGY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
NETCARE LTD TOTAL RETURN SWAP 09/27/2019	-0.11%
ANTOFAGASTA PLC TOTAL RETURN SWAP 09/25/2019	-0.11%
BERLI JUCKER PUB CO-FORGN TOTAL RETURN SWAP 09/26/2019	-0.11%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	-0.11%
NETMARBLE GAMES CORP TOTAL RETURN SWAP 09/25/2019	-0.11%
LOTTE SHOPPING CO TOTAL RETURN SWAP 09/25/2019	-0.11%
CHINA MENGNIU DAIRY CO TOTAL RETURN SWAP 09/25/2019	-0.11%
NOVATEK OAO-SPONS GDR REG S TOTAL RETURN SWAP 09/25/2019	-0.11%

Security Detail

Security Description	Percent of Portfolio
CHUGOKU BANK LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.11%
FIBRIA CELULOSE SA-SPON ADR TOTAL RETURN SWAP 09/25/2019	-0.11%
TAL EDUCATION GROUP- ADR TOTAL RETURN SWAP 09/25/2019	-0.11%
ASTRA INTERNATIONAL TBK PT TOTAL RETURN SWAP 09/27/2019	-0.11%
CHINA EVERBRIGHT BANK CO L-H TOTAL RETURN SWAP 09/25/2019	-0.11%
SVENSKA HANDELSBANKEN-B SHS TOTAL RETURN SWAP 09/25/2019	-0.11%
JIANGSU EXPRESS CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.11%
SEVERSTAL - GDR REG S TOTAL RETURN SWAP 09/25/2019	-0.11%
INDORAMA VENTURES-FOREIGN TOTAL RETURN SWAP 09/26/2019	-0.11%
HANSSEM CO LTD TOTAL RETURN SWAP 09/25/2019	-0.11%
MAXIS BHD TOTAL RETURN SWAP 09/27/2019	-0.11%
GRENKE AG TOTAL RETURN SWAP 09/25/2019	-0.12%
JAPAN LIFELINE CO LTD TOTAL RETURN SWAP 09/26/2019	-0.12%
TPG TELECOM LTD TOTAL RETURN SWAP 09/25/2019	-0.12%
GENTING MALAYSIA BHD TOTAL RETURN SWAP 09/27/2019	-0.12%
WALLENIUS WILHELMSSEN LOGISTI TOTAL RETURN SWAP 09/25/2019	-0.12%
AKBANK T.A.S. TOTAL RETURN SWAP 09/25/2019	-0.12%
CAN APARTMENT PROP REAL ESTA TOTAL RETURN SWAP 09/25/2019	-0.12%
REDEFINE PROPERTIES LTD TOTAL RETURN SWAP 09/27/2019	-0.12%
BB SEGURIDADE PARTICIPACOES TOTAL RETURN SWAP 09/26/2019	-0.12%
CIA SIDERURGICA NACIONAL SA TOTAL RETURN SWAP 09/26/2019	-0.12%
PILOT CORP TOTAL RETURN SWAP 09/26/2019	-0.12%
CHINA COAL ENERGY CO-H TOTAL RETURN SWAP 09/25/2019	-0.12%
NASPERS LTD-N SHS TOTAL RETURN SWAP 09/27/2019	-0.12%
CHINA CITIC BANK CORP LTD-H TOTAL RETURN SWAP 09/25/2019	-0.12%
MORINAGA & CO LTD TOTAL RETURN SWAP 09/26/2019	-0.12%
GLOBALWAFERS CO LTD TOTAL RETURN SWAP 09/25/2019	-0.12%
ANGLO AMERICAN PLATINUM LTD TOTAL RETURN SWAP 09/27/2019	-0.12%
CORE LABORATORIES N.V. TOTAL RETURN SWAP 09/25/2019	-0.12%
SONY CORP TOTAL RETURN SWAP 09/26/2019	-0.12%
TOEI CO LTD TOTAL RETURN SWAP 09/26/2019	-0.12%
LADBROKES CORAL GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.12%
VODACOM GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.13%
WATSCO INC TOTAL RETURN SWAP 09/25/2019	-0.13%
EMPRESA NACIONAL DE TELECOM TOTAL RETURN SWAP 09/25/2019	-0.13%
AMERICAN CAMPUS COMMUNITIES TOTAL RETURN SWAP 09/25/2019	-0.13%
MEDIOBANCA SPA TOTAL RETURN SWAP 09/25/2019	-0.13%
ADVANTECH CO LTD TOTAL RETURN SWAP 09/25/2019	-0.13%
TOPRE CORP TOTAL RETURN SWAP 09/26/2019	-0.13%
INFRAESTRUCTURA ENERGETICA N TOTAL RETURN SWAP 09/25/2019	-0.13%
NIHON M&A CENTER INC TOTAL RETURN SWAP 09/26/2019	-0.13%

Security Detail

Security Description	Percent of Portfolio
UNITED INDUSTRIAL CORP LTD TOTAL RETURN SWAP 09/26/2019	-0.13%
BANCO DE CREDITO E INVERSION TOTAL RETURN SWAP 09/25/2019	-0.13%
CVS HEALTH CORP TOTAL RETURN SWAP 09/25/2019	-0.13%
DAIO PAPER CORP TOTAL RETURN SWAP 09/26/2019	-0.13%
CHINA HONGQIAO GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.13%
KUNLUN ENERGY CO LTD TOTAL RETURN SWAP 09/25/2019	-0.13%
SEMICONDUCTOR MANUFACTURING TOTAL RETURN SWAP 09/25/2019	-0.14%
HAPAG-LLOYD AG TOTAL RETURN SWAP 09/25/2019	-0.14%
CAR INC TOTAL RETURN SWAP 09/25/2019	-0.14%
BROWN-FORMAN CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.14%
WOOD GROUP (JOHN) PLC TOTAL RETURN SWAP 09/25/2019	-0.14%
XINJIANG GOLDWIND SCI&TEC-H TOTAL RETURN SWAP 09/25/2019	-0.14%
GAMUDA BHD TOTAL RETURN SWAP 09/27/2019	-0.14%
YAKULT HONSHA CO LTD TOTAL RETURN SWAP 09/26/2019	-0.14%
WISTRON CORP TOTAL RETURN SWAP 09/25/2019	-0.14%
CYBG PLC - CDI TOTAL RETURN SWAP 09/25/2019	-0.14%
ALSTOM TOTAL RETURN SWAP 09/25/2019	-0.14%
SIBANYE GOLD LTD-SPONS ADR TOTAL RETURN SWAP 09/25/2019	-0.14%
LION CORP TOTAL RETURN SWAP 09/26/2019	-0.14%
MERLIN ENTERTAINMENT TOTAL RETURN SWAP 09/25/2019	-0.14%
PETROCHINA CO LTD-H TOTAL RETURN SWAP 09/25/2019	-0.14%
FUJITSU GENERAL LTD TOTAL RETURN SWAP 09/26/2019	-0.14%
CAPITEC BANK HOLDINGS LTD TOTAL RETURN SWAP 09/27/2019	-0.14%
KIWI PROPERTY GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.14%
DISCOVERY LTD TOTAL RETURN SWAP 09/27/2019	-0.14%
FRANK'S INTERNATIONAL NV TOTAL RETURN SWAP 09/25/2019	-0.14%
ORIENT CORP TOTAL RETURN SWAP 09/26/2019	-0.14%
KEYERA CORP TOTAL RETURN SWAP 09/25/2019	-0.15%
DANONE TOTAL RETURN SWAP 09/25/2019	-0.15%
ELBIT SYSTEMS LTD TOTAL RETURN SWAP 09/27/2019	-0.15%
SAMSUNG ELECTRO-MECHANICS CO TOTAL RETURN SWAP 09/25/2019	-0.15%
FP CORP TOTAL RETURN SWAP 09/26/2019	-0.15%
BAYERISCHE MOTOREN WERKE-PRF TOTAL RETURN SWAP 09/25/2019	-0.15%
LOTTE CORP TOTAL RETURN SWAP 09/25/2019	-0.15%
RELO GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.15%
FUJI SEAL INTERNATIONAL INC TOTAL RETURN SWAP 09/26/2019	-0.15%
DENA CO LTD TOTAL RETURN SWAP 09/26/2019	-0.15%
HITACHI KOKUSAI ELECTRIC INC TOTAL RETURN SWAP 09/26/2019	-0.15%
ORACLE CORP JAPAN TOTAL RETURN SWAP 09/26/2019	-0.15%
ALBEMARLE CORP TOTAL RETURN SWAP 09/25/2019	-0.15%
DAIWA HOUSE REIT INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.15%

Security Detail

Security Description	Percent of Portfolio
KONGSBERG GRUPPEN ASA TOTAL RETURN SWAP 09/25/2019	-0.15%
SAIZERIYA CO LTD TOTAL RETURN SWAP 09/26/2019	-0.15%
SERIA CO LTD TOTAL RETURN SWAP 09/26/2019	-0.15%
MIRAE ASSET DAEWOO CO LTD TOTAL RETURN SWAP 09/25/2019	-0.15%
SOSEI GROUP CORP TOTAL RETURN SWAP 09/26/2019	-0.15%
DENTSU INC TOTAL RETURN SWAP 09/26/2019	-0.16%
TORAY INDUSTRIES INC TOTAL RETURN SWAP 09/26/2019	-0.16%
ARIAKE JAPAN CO LTD TOTAL RETURN SWAP 09/26/2019	-0.16%
ASSA ABLOY AB-B TOTAL RETURN SWAP 09/25/2019	-0.16%
ODAKYU ELECTRIC RAILWAY CO TOTAL RETURN SWAP 09/26/2019	-0.16%
KANSAI ELECTRIC POWER CO INC TOTAL RETURN SWAP 09/26/2019	-0.16%
FUYO GENERAL LEASE CO LTD TOTAL RETURN SWAP 09/26/2019	-0.16%
MIZUHO FINANCIAL GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.16%
YAHOO JAPAN CORP TOTAL RETURN SWAP 09/26/2019	-0.16%
UGI CORP TOTAL RETURN SWAP 09/25/2019	-0.16%
MISUMI GROUP INC TOTAL RETURN SWAP 09/26/2019	-0.16%
TOKYO BROADCASTING SYSTEM TOTAL RETURN SWAP 09/26/2019	-0.16%
HM SAMPOERNA TBK PT TOTAL RETURN SWAP 09/27/2019	-0.16%
NINTENDO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.16%
KEIO CORP TOTAL RETURN SWAP 09/26/2019	-0.16%
IMMOFINANZ AG TOTAL RETURN SWAP 09/25/2019	-0.16%
HOSHIZAKI CORP TOTAL RETURN SWAP 09/26/2019	-0.16%
UNDER ARMOUR INC-CLASS C TOTAL RETURN SWAP 09/25/2019	-0.16%
KYUSHU ELECTRIC POWER CO INC TOTAL RETURN SWAP 09/26/2019	-0.16%
NITORI HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.16%
B3 SA-BRASIL BOLSA BALCAO TOTAL RETURN SWAP 09/26/2019	-0.16%
CHURCH & DWIGHT CO INC TOTAL RETURN SWAP 09/25/2019	-0.16%
WHITE MOUNTAINS INSURANCE GP TOTAL RETURN SWAP 09/25/2019	-0.16%
CENTENNIAL RESOURCE DEVELO-A TOTAL RETURN SWAP 09/25/2019	-0.16%
CENTRAL JAPAN RAILWAY CO TOTAL RETURN SWAP 09/26/2019	-0.16%
MINOR INTERNATIONAL PCL-FOR TOTAL RETURN SWAP 09/26/2019	-0.17%
SUMITOMO METAL MINING CO LTD TOTAL RETURN SWAP 09/26/2019	-0.17%
HOKKAIDO ELECTRIC POWER CO TOTAL RETURN SWAP 09/26/2019	-0.17%
YAMAHA CORP TOTAL RETURN SWAP 09/26/2019	-0.17%
AKZO NOBEL TOTAL RETURN SWAP 09/25/2019	-0.17%
PSG GROUP LTD TOTAL RETURN SWAP 09/27/2019	-0.17%
DOMINO'S PIZZA ENTERPRISES L TOTAL RETURN SWAP 09/25/2019	-0.17%
MIURA CO LTD TOTAL RETURN SWAP 09/26/2019	-0.17%
ELECTRIC POWER DEVELOPMENT C TOTAL RETURN SWAP 09/26/2019	-0.17%
HULIC REIT INC TOTAL RETURN SWAP 09/26/2019	-0.17%
SHIMA SEIKI MFG LTD TOTAL RETURN SWAP 09/26/2019	-0.17%

Security Detail

Security Description	Percent of Portfolio
TERUMO CORP TOTAL RETURN SWAP 09/26/2019	-0.17%
NIPPON PAINT HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.17%
KEYENCE CORP TOTAL RETURN SWAP 09/26/2019	-0.18%
JAPAN PRIME REALTY INVESTMEN TOTAL RETURN SWAP 09/26/2019	-0.18%
NOEVIR HOLDING CO TOTAL RETURN SWAP 09/26/2019	-0.18%
VISTA OUTDOOR INC TOTAL RETURN SWAP 09/25/2019	-0.18%
ENDEAVOUR MINING CORP TOTAL RETURN SWAP 09/25/2019	-0.18%
SHISEIDO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.18%
NABORS INDUSTRIES LTD TOTAL RETURN SWAP 09/25/2019	-0.18%
HANSA MEDICAL AB TOTAL RETURN SWAP 09/25/2019	-0.18%
TOKYO CENTURY CORP TOTAL RETURN SWAP 09/26/2019	-0.18%
JAPAN HOTEL REIT INVESTMENT TOTAL RETURN SWAP 09/26/2019	-0.18%
FORTIS INC TOTAL RETURN SWAP 09/25/2019	-0.18%
KOSE CORP TOTAL RETURN SWAP 09/26/2019	-0.18%
CCC SA TOTAL RETURN SWAP 09/25/2019	-0.18%
MITSUBISHI UFJ LEASE & FINAN TOTAL RETURN SWAP 09/26/2019	-0.18%
SOFTBANK GROUP CORP TOTAL RETURN SWAP 09/26/2019	-0.18%
NORWEGIAN AIR SHUTTLE AS TOTAL RETURN SWAP 09/25/2019	-0.18%
ADVANCED INFO SERVICE-FOR RG TOTAL RETURN SWAP 09/26/2019	-0.18%
DAIICHIKOSHO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.18%
ENERCARE INC TOTAL RETURN SWAP 09/25/2019	-0.18%
HANKYU HANSHIN HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.18%
SHIMANO INC TOTAL RETURN SWAP 09/26/2019	-0.19%
AQUA AMERICA INC TOTAL RETURN SWAP 09/25/2019	-0.19%
NEXON CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
LINE CORP TOTAL RETURN SWAP 09/26/2019	-0.19%
CI:Z HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
LINCOLN NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	-0.19%
SHIMADZU CORP TOTAL RETURN SWAP 09/26/2019	-0.19%
DAIKIN INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
SMC CORP TOTAL RETURN SWAP 09/26/2019	-0.19%
KANSAI PAINT CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
TOHO CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
BANK OF KYOTO LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.19%
ACTIVIA PROPERTIES INC TOTAL RETURN SWAP 09/26/2019	-0.19%
MAKITA CORP TOTAL RETURN SWAP 09/26/2019	-0.19%
CASTELLUM AB TOTAL RETURN SWAP 09/25/2019	-0.19%
KOITO MANUFACTURING CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
JAPAN POST INSURANCE CO LTD TOTAL RETURN SWAP 09/26/2019	-0.19%
VERIFONE SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	-0.20%
ASCENDAS REAL ESTATE INV TRT TOTAL RETURN SWAP 09/26/2019	-0.20%

Security Detail

Security Description	Percent of Portfolio
EXTRACTION OIL & GAS INC TOTAL RETURN SWAP 09/25/2019	-0.20%
VOCUS GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.20%
VMWARE INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.20%
YAMAGUCHI FINANCIAL GROUP IN TOTAL RETURN SWAP 09/26/2019	-0.20%
SOHGO SECURITY SERVICES CO TOTAL RETURN SWAP 09/26/2019	-0.20%
ARCELORMITTAL TOTAL RETURN SWAP 09/25/2019	-0.20%
MCDONALD'S HOLDINGS CO JAPAN TOTAL RETURN SWAP 09/26/2019	-0.20%
YASKAWA ELECTRIC CORP TOTAL RETURN SWAP 09/26/2019	-0.20%
UNIVERSAL ENTERTAINMENT CORP TOTAL RETURN SWAP 09/26/2019	-0.20%
SYDNEY AIRPORT TOTAL RETURN SWAP 09/25/2019	-0.20%
TSURUHA HOLDINGS INC TOTAL RETURN SWAP 09/26/2019	-0.20%
PORT OF TAURANGA LTD TOTAL RETURN SWAP 09/25/2019	-0.20%
DISCO CORP TOTAL RETURN SWAP 09/26/2019	-0.20%
FRANKLIN RESOURCES INC TOTAL RETURN SWAP 09/25/2019	-0.20%
BRAMBLES LTD TOTAL RETURN SWAP 09/25/2019	-0.21%
CYBERDYNE INC TOTAL RETURN SWAP 09/26/2019	-0.21%
INDUSTRIAL ALLIANCE INSURANC TOTAL RETURN SWAP 09/25/2019	-0.21%
KEISEI ELECTRIC RAILWAY CO TOTAL RETURN SWAP 09/26/2019	-0.21%
NETSCOUT SYSTEMS INC TOTAL RETURN SWAP 09/25/2019	-0.21%
ROYAL BANK OF SCOTLAND GROUP TOTAL RETURN SWAP 09/25/2019	-0.21%
SYSMEX CORP TOTAL RETURN SWAP 09/26/2019	-0.22%
RYOHIN KEIKAKU CO LTD TOTAL RETURN SWAP 09/26/2019	-0.22%
UNIBAIL-RODAMCO SE TOTAL RETURN SWAP 09/25/2019	-0.22%
SVB FINANCIAL GROUP TOTAL RETURN SWAP 09/25/2019	-0.22%
NISSAN CHEMICAL INDUSTRIES TOTAL RETURN SWAP 09/26/2019	-0.22%
ORIENTAL LAND CO LTD TOTAL RETURN SWAP 09/26/2019	-0.22%
GIBSON ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.22%
UBI BANCA SPA TOTAL RETURN SWAP 09/25/2019	-0.22%
KIKKOMAN CORP TOTAL RETURN SWAP 09/26/2019	-0.22%
SUNTEC REIT TOTAL RETURN SWAP 09/26/2019	-0.22%
TWILIO INC - A TOTAL RETURN SWAP 09/25/2019	-0.23%
M3 INC TOTAL RETURN SWAP 09/26/2019	-0.23%
GMO PAYMENT GATEWAY INC TOTAL RETURN SWAP 09/26/2019	-0.23%
NIDEC CORP TOTAL RETURN SWAP 09/26/2019	-0.23%
CHIBA BANK LTD/THE TOTAL RETURN SWAP 09/26/2019	-0.23%
PERSOL HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.23%
DON QUIJOTE HOLDINGS CO LTD TOTAL RETURN SWAP 09/26/2019	-0.24%
STAR ENTERTAINMENT GRP LTD/T TOTAL RETURN SWAP 09/25/2019	-0.24%
INDUTRADE AB TOTAL RETURN SWAP 09/25/2019	-0.24%
MAXAR TECHNOLOGIES LTD TOTAL RETURN SWAP 09/25/2019	-0.24%
COTT CORPORATION TOTAL RETURN SWAP 09/25/2019	-0.24%

Security Detail

Security Description	Percent of Portfolio
ISHARES CORE FTSE 100 TOTAL RETURN SWAP 09/25/2019	-0.25%
BANCO DE SABADELL SA TOTAL RETURN SWAP 09/25/2019	-0.25%
SKYCITY ENTERTAINMENT GROUP TOTAL RETURN SWAP 09/25/2019	-0.25%
MID-AMERICA APARTMENT COMM TOTAL RETURN SWAP 09/25/2019	-0.25%
WATERS CORP TOTAL RETURN SWAP 09/25/2019	-0.25%
EXELON CORP TOTAL RETURN SWAP 09/25/2019	-0.26%
TARGA RESOURCES CORP TOTAL RETURN SWAP 09/25/2019	-0.26%
GARTNER INC TOTAL RETURN SWAP 09/25/2019	-0.26%
MBIA INC TOTAL RETURN SWAP 09/25/2019	-0.26%
INVITATION HOMES INC TOTAL RETURN SWAP 09/25/2019	-0.27%
QUINTILES IMS HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.27%
LENDINGCLUB CORP TOTAL RETURN SWAP 09/25/2019	-0.28%
HOLLYFRONTIER CORP TOTAL RETURN SWAP 09/25/2019	-0.28%
INTERCEPT PHARMACEUTICALS IN TOTAL RETURN SWAP 09/25/2019	-0.28%
CAPITAL & COUNTIES PROPERTIE TOTAL RETURN SWAP 09/25/2019	-0.28%
BANCO BPM SPA TOTAL RETURN SWAP 09/25/2019	-0.28%
OGE ENERGY CORP TOTAL RETURN SWAP 09/25/2019	-0.29%
ABIOMED INC TOTAL RETURN SWAP 09/25/2019	-0.29%
INTACT FINANCIAL CORP TOTAL RETURN SWAP 09/25/2019	-0.29%
BIOVERATIV INC TOTAL RETURN SWAP 09/25/2019	-0.29%
ALTRIA GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.30%
KINGSTON FINANCIAL GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.30%
CAPIO AB TOTAL RETURN SWAP 09/25/2019	-0.30%
SCHIBSTED ASA-B SHS TOTAL RETURN SWAP 09/25/2019	-0.31%
KERRY GROUP PLC-A TOTAL RETURN SWAP 09/25/2019	-0.32%
PORSCHE AUTOMOBIL HLDG-PRF TOTAL RETURN SWAP 09/25/2019	-0.32%
COUSINS PROPERTIES INC TOTAL RETURN SWAP 09/25/2019	-0.32%
MACOM TECHNOLOGY SOLUTIONS H TOTAL RETURN SWAP 09/25/2019	-0.32%
FLUOR CORP TOTAL RETURN SWAP 09/25/2019	-0.33%
MOLSON COORS BREWING CO -B TOTAL RETURN SWAP 09/25/2019	-0.33%
CARREFOUR SA TOTAL RETURN SWAP 09/25/2019	-0.33%
HAWAIIAN ELECTRIC INDS TOTAL RETURN SWAP 09/25/2019	-0.33%
SENBCORP INDUSTRIES LTD TOTAL RETURN SWAP 09/26/2019	-0.33%
TERADYNE INC TOTAL RETURN SWAP 09/25/2019	-0.33%
TABCORP HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.34%
MARVELL TECHNOLOGY GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.34%
FIREEYE INC TOTAL RETURN SWAP 09/25/2019	-0.34%
UNDER ARMOUR INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.34%
STORE CAPITAL CORP TOTAL RETURN SWAP 09/25/2019	-0.34%
GENMAB A/S TOTAL RETURN SWAP 09/25/2019	-0.34%
DOMINO'S PIZZA INC TOTAL RETURN SWAP 09/25/2019	-0.34%

Security Detail

Security Description	Percent of Portfolio
MCKESSON EUROPE AG TOTAL RETURN SWAP 09/25/2019	-0.35%
PANDORA MEDIA INC TOTAL RETURN SWAP 09/25/2019	-0.35%
ALTICE NV - A TOTAL RETURN SWAP 09/25/2019	-0.35%
SINGAPORE POST LTD TOTAL RETURN SWAP 09/26/2019	-0.35%
JULIUS BAER GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.37%
GVC HOLDINGS PLC TOTAL RETURN SWAP 09/25/2019	-0.37%
HOIST FINANCE AB TOTAL RETURN SWAP 09/25/2019	-0.38%
PADDY POWER BETFAIR PLC TOTAL RETURN SWAP 09/25/2019	-0.38%
QORVO INC TOTAL RETURN SWAP 09/25/2019	-0.38%
EOG RESOURCES INC TOTAL RETURN SWAP 09/25/2019	-0.39%
PHILLIPS 66 TOTAL RETURN SWAP 09/25/2019	-0.39%
ELEMENT FLEET MANAGEMENT COR TOTAL RETURN SWAP 09/25/2019	-0.39%
CHOCOLADEFABRIKEN LINDT-PC TOTAL RETURN SWAP 09/25/2019	-0.39%
AMERICAN INTERNATIONAL GROUP TOTAL RETURN SWAP 09/25/2019	-0.39%
INDUSTRIVARDEN AB-C SHS TOTAL RETURN SWAP 09/25/2019	-0.40%
WASTE CONNECTIONS INC TOTAL RETURN SWAP 09/25/2019	-0.40%
WASTE CONNECTIONS INC TOTAL RETURN SWAP 09/25/2019	-0.40%
REGAL ENTERTAINMENT GROUP-A TOTAL RETURN SWAP 09/25/2019	-0.40%
T ROWE PRICE GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.40%
PALO ALTO NETWORKS INC TOTAL RETURN SWAP 09/25/2019	-0.40%
TD AMERITRADE HOLDING CORP TOTAL RETURN SWAP 09/25/2019	-0.41%
FIRST PACIFIC CO TOTAL RETURN SWAP 09/25/2019	-0.41%
BBA AVIATION PLC TOTAL RETURN SWAP 09/25/2019	-0.41%
HEICO CORP-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.41%
MOSAIC CO/THE TOTAL RETURN SWAP 09/25/2019	-0.42%
KESKO OYJ-B SHS TOTAL RETURN SWAP 09/25/2019	-0.43%
MAINFREIGHT LTD TOTAL RETURN SWAP 09/25/2019	-0.43%
POPULAR INC TOTAL RETURN SWAP 09/25/2019	-0.43%
PUMA SE TOTAL RETURN SWAP 09/25/2019	-0.43%
SONOCO PRODUCTS CO TOTAL RETURN SWAP 09/25/2019	-0.43%
SPLUNK INC TOTAL RETURN SWAP 09/25/2019	-0.43%
WPX ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.43%
RSP PERMIAN INC TOTAL RETURN SWAP 09/25/2019	-0.43%
PATTERSON-UTI ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.43%
HEALTHCARE TRUST OF AME-CL A TOTAL RETURN SWAP 09/25/2019	-0.43%
ITALGAS SPA TOTAL RETURN SWAP 09/25/2019	-0.43%
FLOWSERVE CORP TOTAL RETURN SWAP 09/25/2019	-0.44%
ABBOTT LABORATORIES TOTAL RETURN SWAP 09/25/2019	-0.45%
KNIGHT-SWIFT TRANSPORTATION TOTAL RETURN SWAP 09/25/2019	-0.46%
CITY DEVELOPMENTS LTD TOTAL RETURN SWAP 09/26/2019	-0.46%
ALLIED PROPERTIES REAL ESTAT TOTAL RETURN SWAP 09/25/2019	-0.46%

Security Detail

Security Description	Percent of Portfolio
COBHAM PLC TOTAL RETURN SWAP 09/25/2019	-0.47%
CF INDUSTRIES HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.47%
PAYCHEX INC TOTAL RETURN SWAP 09/25/2019	-0.48%
UNIVERSAL DISPLAY CORP TOTAL RETURN SWAP 09/25/2019	-0.48%
UNITED PARCEL SERVICE-CL B TOTAL RETURN SWAP 09/25/2019	-0.49%
TELECOM ITALIA SPA TOTAL RETURN SWAP 09/25/2019	-0.49%
KINGSPAN GROUPORD EUR0.13(DUBLIN LISTING) TOTAL RETURN SWAP 09/25/2019	-0.49%
WELBILT INC TOTAL RETURN SWAP 09/25/2019	-0.49%
UNITED BANKSHARES INC TOTAL RETURN SWAP 09/25/2019	-0.49%
KEPPEL CORP LTD TOTAL RETURN SWAP 09/26/2019	-0.50%
PENNON GROUP PLC TOTAL RETURN SWAP 09/25/2019	-0.50%
DELTA AIR LINES INC TOTAL RETURN SWAP 09/25/2019	-0.50%
ADP TOTAL RETURN SWAP 09/25/2019	-0.50%
CARMAX INC TOTAL RETURN SWAP 09/25/2019	-0.50%
RANDGOLD RESOURCES LTD TOTAL RETURN SWAP 09/25/2019	-0.51%
HYDRO ONE LTD TOTAL RETURN SWAP 09/25/2019	-0.51%
FIRST CAPITAL REALTY INC TOTAL RETURN SWAP 09/25/2019	-0.51%
US SILICA HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-0.52%
ESSILOR INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.52%
CHR HANSEN HOLDING A/S TOTAL RETURN SWAP 09/25/2019	-0.53%
CYRUSONE INC TOTAL RETURN SWAP 09/25/2019	-0.53%
SMARTCENTRES REAL ESTATE INV TOTAL RETURN SWAP 09/25/2019	-0.53%
EBAY INC TOTAL RETURN SWAP 09/25/2019	-0.53%
AXEL SPRINGER SE TOTAL RETURN SWAP 09/25/2019	-0.53%
JOHNSON CONTROLS INTERNATION TOTAL RETURN SWAP 09/25/2019	-0.55%
SECURITAS AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.55%
AXIS CAPITAL HOLDINGS LTD TOTAL RETURN SWAP 09/25/2019	-0.56%
BOOHOO.COM PLC TOTAL RETURN SWAP 09/25/2019	-0.56%
FIRST SOLAR INC TOTAL RETURN SWAP 09/25/2019	-0.56%
XCEL ENERGY INC TOTAL RETURN SWAP 09/25/2019	-0.57%
WEYERHAEUSER CO TOTAL RETURN SWAP 09/25/2019	-0.57%
HALMA PLC TOTAL RETURN SWAP 09/25/2019	-0.57%
EUROFINS SCIENTIFIC TOTAL RETURN SWAP 09/25/2019	-0.58%
ECOLAB INC TOTAL RETURN SWAP 09/25/2019	-0.58%
OPKO HEALTH INC TOTAL RETURN SWAP 09/25/2019	-0.58%
NORTHLAND POWER INC TOTAL RETURN SWAP 09/25/2019	-0.59%
CYBERARK SOFTWARE LTD/ISRAEL TOTAL RETURN SWAP 09/25/2019	-0.59%
GENUINE PARTS CO TOTAL RETURN SWAP 09/25/2019	-0.59%
CIMPRESS NV TOTAL RETURN SWAP 09/25/2019	-0.59%
VOLKSWAGEN AG TOTAL RETURN SWAP 09/25/2019	-0.59%
K+S AG-REG TOTAL RETURN SWAP 09/25/2019	-0.60%

Security Detail

Security Description	Percent of Portfolio
BROOKFIELD ASSET MANAGE-CL A TOTAL RETURN SWAP 09/25/2019	-0.60%
ACADIA HEALTHCARE CO INC TOTAL RETURN SWAP 09/25/2019	-0.60%
FIRST HORIZON NATIONAL CORP TOTAL RETURN SWAP 09/25/2019	-0.60%
AMUNDI SA TOTAL RETURN SWAP 09/25/2019	-0.61%
SANTOS LTD TOTAL RETURN SWAP 09/25/2019	-0.61%
FORTIS INC TOTAL RETURN SWAP 09/25/2019	-0.61%
AIR LIQUIDE SA TOTAL RETURN SWAP 09/25/2019	-0.61%
FNB CORP TOTAL RETURN SWAP 09/25/2019	-0.61%
MOODY'S CORP TOTAL RETURN SWAP 09/25/2019	-0.61%
TRELLEBORG AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.61%
VULCAN MATERIALS CO TOTAL RETURN SWAP 09/25/2019	-0.61%
MYLAN NV TOTAL RETURN SWAP 09/25/2019	-0.62%
DNO ASA TOTAL RETURN SWAP 09/25/2019	-0.62%
VALEANT PHARMACEUTICALS INTE TOTAL RETURN SWAP 09/25/2019	-0.62%
WYNDHAM WORLDWIDE CORP TOTAL RETURN SWAP 09/25/2019	-0.63%
WAYFAIR INC- CLASS A TOTAL RETURN SWAP 09/25/2019	-0.63%
WILLIAMS-SONOMA INC TOTAL RETURN SWAP 09/25/2019	-0.64%
SAS AB TOTAL RETURN SWAP 09/25/2019	-0.64%
SCHIBSTED ASA-CL A TOTAL RETURN SWAP 09/25/2019	-0.64%
MCKESSON CORP TOTAL RETURN SWAP 09/25/2019	-0.65%
DANAHER CORP TOTAL RETURN SWAP 09/25/2019	-0.65%
ORSTED A/S TOTAL RETURN SWAP 09/25/2019	-0.65%
GEMALTO TOTAL RETURN SWAP 09/25/2019	-0.65%
INDUSTRIVARDEN AB-A SHS TOTAL RETURN SWAP 09/25/2019	-0.65%
SHOPIFY INC - CLASS A TOTAL RETURN SWAP 09/25/2019	-0.65%
QUANTA SERVICES INC TOTAL RETURN SWAP 09/25/2019	-0.66%
XERO LTD TOTAL RETURN SWAP 09/25/2019	-0.66%
SKANSKA AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.66%
SHANGRI-LA ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.67%
SINGAPORE TELECOMMUNICATIONS TOTAL RETURN SWAP 09/26/2019	-0.67%
HEWLETT PACKARD ENTERPRISE TOTAL RETURN SWAP 09/25/2019	-0.67%
ONEX CORPORATION TOTAL RETURN SWAP 09/25/2019	-0.67%
ING GROEP NV TOTAL RETURN SWAP 09/25/2019	-0.67%
SWEDBANK AB - A SHARES TOTAL RETURN SWAP 09/25/2019	-0.67%
PEOPLE'S UNITED FINANCIAL TOTAL RETURN SWAP 09/25/2019	-0.67%
MTR CORP TOTAL RETURN SWAP 09/25/2019	-0.67%
FERROGLOBE PLC TOTAL RETURN SWAP 09/25/2019	-0.67%
HEALTHSCOPE LTD TOTAL RETURN SWAP 09/25/2019	-0.68%
INVESTORS BANCORP INC TOTAL RETURN SWAP 09/25/2019	-0.68%
COMMONWEALTH BANK OF AUSTRAL TOTAL RETURN SWAP 09/25/2019	-0.68%
TELECOM ITALIA-RSP TOTAL RETURN SWAP 09/25/2019	-0.69%

Security Detail

Security Description	Percent of Portfolio
TESARO INC TOTAL RETURN SWAP 09/25/2019	-0.69%
PINNACLE FINANCIAL PARTNERS TOTAL RETURN SWAP 09/25/2019	-0.69%
DEUTSCHE WOHNEN SE TOTAL RETURN SWAP 09/25/2019	-0.69%
FORTUM OYJ TOTAL RETURN SWAP 09/25/2019	-0.70%
SUEZ TOTAL RETURN SWAP 09/25/2019	-0.70%
FAIRFAX FINANCIAL HLDGS LTD TOTAL RETURN SWAP 09/25/2019	-0.71%
TRANSCANADA CORP TOTAL RETURN SWAP 09/25/2019	-0.71%
NATIONAL INSTRUMENTS CORP TOTAL RETURN SWAP 09/25/2019	-0.72%
ASSURED GUARANTY LTD TOTAL RETURN SWAP 09/25/2019	-0.72%
JUST EAT PLC TOTAL RETURN SWAP 09/25/2019	-0.72%
BENDIGO AND ADELAIDE BANK TOTAL RETURN SWAP 09/25/2019	-0.72%
BANK OF EAST ASIA LTD TOTAL RETURN SWAP 09/25/2019	-0.72%
AUTONATION INC TOTAL RETURN SWAP 09/25/2019	-0.73%
BAYERISCHE MOTOREN WERKE AG TOTAL RETURN SWAP 09/25/2019	-0.73%
VANTIV INC - CL A TOTAL RETURN SWAP 09/25/2019	-0.74%
TMX GROUP LTD TOTAL RETURN SWAP 09/25/2019	-0.74%
GIVAUDAN-REG TOTAL RETURN SWAP 09/25/2019	-0.74%
SWATCH GROUP AG/THE-BR TOTAL RETURN SWAP 09/25/2019	-0.75%
TELUS CORP TOTAL RETURN SWAP 09/25/2019	-0.75%
SNC-LAVALIN GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.75%
STATOIL ASA TOTAL RETURN SWAP 09/25/2019	-0.75%
HELMERICH & PAYNE TOTAL RETURN SWAP 09/25/2019	-0.76%
AMPHENOL CORP-CL A TOTAL RETURN SWAP 09/25/2019	-0.76%
TESLA INC TOTAL RETURN SWAP 09/25/2019	-0.76%
SEGRO PLC TOTAL RETURN SWAP 09/25/2019	-0.76%
COTY INC-CL A TOTAL RETURN SWAP 09/25/2019	-0.77%
QIAGEN N.V. TOTAL RETURN SWAP 09/25/2019	-0.77%
EDF TOTAL RETURN SWAP 09/25/2019	-0.77%
NIKE INC -CL B TOTAL RETURN SWAP 09/25/2019	-0.77%
BORAL LTD TOTAL RETURN SWAP 09/25/2019	-0.77%
ISHARES EURO STOXX50 UCITS D TOTAL RETURN SWAP 09/25/2019	-0.78%
WHEATON PRECIOUS METALS CORP TOTAL RETURN SWAP 09/25/2019	-0.78%
WOOLWORTHS LTD TOTAL RETURN SWAP 09/25/2019	-0.78%
TORONTO-DOMINION BANK TOTAL RETURN SWAP 09/25/2019	-0.79%
BWX TECHNOLOGIES INC TOTAL RETURN SWAP 09/25/2019	-0.79%
DSV A/S TOTAL RETURN SWAP 09/25/2019	-0.79%
INTL BUSINESS MACHINES CORP TOTAL RETURN SWAP 09/25/2019	-0.80%
MARKEL CORP TOTAL RETURN SWAP 09/25/2019	-0.80%
PEMBINA PIPELINE CORP TOTAL RETURN SWAP 09/25/2019	-0.80%
REXEL SA TOTAL RETURN SWAP 09/25/2019	-0.80%
PARSLEY ENERGY INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.80%

Security Detail

Security Description	Percent of Portfolio
GEA GROUP AG TOTAL RETURN SWAP 09/25/2019	-0.80%
MODERN TIMES GROUP-B SHS TOTAL RETURN SWAP 09/25/2019	-0.81%
VALVOLINE INC TOTAL RETURN SWAP 09/25/2019	-0.81%
AMS AG TOTAL RETURN SWAP 09/25/2019	-0.82%
TP ICAP PLC TOTAL RETURN SWAP 09/25/2019	-0.82%
HANG SENG BANK LTD TOTAL RETURN SWAP 09/25/2019	-0.82%
CHEVRON CORP TOTAL RETURN SWAP 09/25/2019	-0.82%
BOLLORE TOTAL RETURN SWAP 09/25/2019	-0.82%
FIRST QUANTUM MINERALS LTD TOTAL RETURN SWAP 09/25/2019	-0.83%
CAPITALAND COMMERCIAL TRUST TOTAL RETURN SWAP 09/26/2019	-0.83%
VOLKSWAGEN AG-PREF TOTAL RETURN SWAP 09/25/2019	-0.83%
INSURANCE AUSTRALIA GROUP TOTAL RETURN SWAP 09/25/2019	-0.83%
MERCURY GENERAL CORP TOTAL RETURN SWAP 09/25/2019	-0.83%
MIZRAHI TEFAHOT BANK LTD TOTAL RETURN SWAP 09/27/2019	-0.83%
COVANTA HOLDING CORP TOTAL RETURN SWAP 09/25/2019	-0.84%
COMPASS MINERALS INTERNATIONAL TOTAL RETURN SWAP 09/25/2019	-0.84%
WEST PHARMACEUTICAL SERVICES TOTAL RETURN SWAP 09/25/2019	-0.84%
MEDICAL PROPERTIES TRUST INC TOTAL RETURN SWAP 09/25/2019	-0.84%
SAMPO OYJ-A SHS TOTAL RETURN SWAP 09/25/2019	-0.84%
KRAFT HEINZ CO/THE TOTAL RETURN SWAP 09/25/2019	-0.85%
TRAVIS PERKINS PLC TOTAL RETURN SWAP 09/25/2019	-0.85%
ABN AMRO GROUP NV-CVA TOTAL RETURN SWAP 09/25/2019	-0.86%
NEUROCRINE BIOSCIENCES INC TOTAL RETURN SWAP 09/25/2019	-0.87%
UMICORE TOTAL RETURN SWAP 09/25/2019	-0.87%
ON SEMICONDUCTOR CORP TOTAL RETURN SWAP 09/25/2019	-0.88%
HP INC TOTAL RETURN SWAP 09/25/2019	-0.88%
SWEDISH ORPHAN BIOVITRUM AB TOTAL RETURN SWAP 09/25/2019	-0.89%
COLONY NORTHSTAR INC-CLASS A TOTAL RETURN SWAP 09/25/2019	-0.90%
ANTOFAGASTA PLC TOTAL RETURN SWAP 09/25/2019	-0.92%
YOOX NET-A-PORTER GROUP TOTAL RETURN SWAP 09/25/2019	-0.92%
UOL GROUP LTD TOTAL RETURN SWAP 09/26/2019	-0.93%
CLARIANT AG-REG TOTAL RETURN SWAP 09/25/2019	-0.93%
BOSTON SCIENTIFIC CORP TOTAL RETURN SWAP 09/25/2019	-0.94%
DUFREY AG-REG TOTAL RETURN SWAP 09/25/2019	-0.94%
VERSUM MATERIALS INC TOTAL RETURN SWAP 09/25/2019	-0.95%
CME GROUP INC TOTAL RETURN SWAP 09/25/2019	-0.95%
BROADRIDGE FINANCIAL SOLUTIONS TOTAL RETURN SWAP 09/25/2019	-0.95%
PIONEER NATURAL RESOURCES CO TOTAL RETURN SWAP 09/25/2019	-0.95%
HEICO CORP TOTAL RETURN SWAP 09/25/2019	-0.95%
TRANSURBAN GROUP TOTAL RETURN SWAP 09/25/2019	-0.95%
LIFEPOINT HEALTH INC TOTAL RETURN SWAP 09/25/2019	-0.96%

Security Detail

Security Description	Percent of Portfolio
CONSTELLATION BRANDS INC-A TOTAL RETURN SWAP 09/25/2019	-0.96%
C.H. ROBINSON WORLDWIDE INC TOTAL RETURN SWAP 09/25/2019	-0.96%
TELE2 AB-B SHS TOTAL RETURN SWAP 09/25/2019	-0.96%
KIRBY CORP TOTAL RETURN SWAP 09/25/2019	-0.97%
THERMO FISHER SCIENTIFIC INC TOTAL RETURN SWAP 09/25/2019	-0.98%
MIDDLEBY CORP TOTAL RETURN SWAP 09/25/2019	-0.98%
AMERCO TOTAL RETURN SWAP 09/25/2019	-0.98%
CNH INDUSTRIAL NV TOTAL RETURN SWAP 09/25/2019	-0.99%
AUTOLIV INC TOTAL RETURN SWAP 09/25/2019	-1.01%
WABTEC CORP TOTAL RETURN SWAP 09/25/2019	-1.02%
SIGNATURE BANK TOTAL RETURN SWAP 09/25/2019	-1.03%
REMY COINTREAU TOTAL RETURN SWAP 09/25/2019	-1.04%
AECOM TOTAL RETURN SWAP 09/25/2019	-1.04%
CBOE GLOBAL MARKETS INC TOTAL RETURN SWAP 09/25/2019	-1.05%
XL GROUP LTD TOTAL RETURN SWAP 09/25/2019	-1.06%
TYLER TECHNOLOGIES INC TOTAL RETURN SWAP 09/25/2019	-1.06%
BALL CORP TOTAL RETURN SWAP 09/25/2019	-1.06%
PENSKE AUTOMOTIVE GROUP INC TOTAL RETURN SWAP 09/25/2019	-1.08%
TRANSDIGM GROUP INC TOTAL RETURN SWAP 09/25/2019	-1.09%
VONOVIA SE TOTAL RETURN SWAP 09/25/2019	-1.10%
CLEAN HARBORS INC TOTAL RETURN SWAP 09/25/2019	-1.10%
IRON MOUNTAIN INC TOTAL RETURN SWAP 09/25/2019	-1.10%
DEERE & CO TOTAL RETURN SWAP 09/25/2019	-1.10%
ROPER TECHNOLOGIES INC TOTAL RETURN SWAP 09/25/2019	-1.10%
SCOTTS MIRACLE-GRO CO TOTAL RETURN SWAP 09/25/2019	-1.11%
SIX FLAGS ENTERTAINMENT CORP TOTAL RETURN SWAP 09/25/2019	-1.14%
AUTOMATIC DATA PROCESSING TOTAL RETURN SWAP 09/25/2019	-1.15%
NEW YORK COMMUNITY BANCORP TOTAL RETURN SWAP 09/25/2019	-1.15%
ATMOS ENERGY CORP TOTAL RETURN SWAP 09/25/2019	-1.15%
STRYKER CORP TOTAL RETURN SWAP 09/25/2019	-1.15%
MTU AERO ENGINES AG TOTAL RETURN SWAP 09/25/2019	-1.15%
BANK OF HAWAII CORP TOTAL RETURN SWAP 09/25/2019	-1.16%
HCA HEALTHCARE INC TOTAL RETURN SWAP 09/25/2019	-1.16%
ULTIMATE SOFTWARE GROUP INC TOTAL RETURN SWAP 09/25/2019	-1.17%
TABLEAU SOFTWARE INC-CL A TOTAL RETURN SWAP 09/25/2019	-1.17%
GALAXY ENTERTAINMENT GROUP L TOTAL RETURN SWAP 09/25/2019	-1.18%
MACERICH CO/THE TOTAL RETURN SWAP 09/25/2019	-1.19%
WENDY'S CO/THE TOTAL RETURN SWAP 09/25/2019	-1.19%
FASTENAL CO TOTAL RETURN SWAP 09/25/2019	-1.19%
M & T BANK CORP TOTAL RETURN SWAP 09/25/2019	-1.19%
INTERACTIVE BROKERS GRO-CL A TOTAL RETURN SWAP 09/25/2019	-1.19%

Security Detail

Security Description	Percent of Portfolio
HOWARD HUGHES CORP/THE TOTAL RETURN SWAP 09/25/2019	-1.22%
BOK FINANCIAL CORPORATION TOTAL RETURN SWAP 09/25/2019	-1.23%
BLUE BUFFALO PET PRODUCTS IN TOTAL RETURN SWAP 09/25/2019	-1.24%
FORTUNE BRANDS HOME & SECURI TOTAL RETURN SWAP 09/25/2019	-1.27%
WENDEL TOTAL RETURN SWAP 09/25/2019	-1.28%
XPO LOGISTICS INC TOTAL RETURN SWAP 09/25/2019	-1.28%
ZAYO GROUP HOLDINGS INC TOTAL RETURN SWAP 09/25/2019	-1.29%
SOUTHERN COPPER CORP TOTAL RETURN SWAP 09/25/2019	-1.29%
SPDR S&P 500 ETF TRUST TOTAL RETURN SWAP 09/25/2019	-1.38%
WEX INC TOTAL RETURN SWAP 09/25/2019	-1.42%
CHARTER COMMUNICATIONS INC-A TOTAL RETURN SWAP 09/25/2019	-1.46%

Holdings are unaudited and will vary over time.

Consider these risks before investing: Use of leverage obtained through derivatives increases these risks by increasing investment exposure. Over-the-counter derivatives are also subject to the risk of the potential inability to terminate or sell derivatives positions and the potential failure of the other party to the instrument to meet its obligations. The use of short selling may result in losses if the securities appreciate in value. This risk is greatest in volatile markets. Losses could be limitless. International investing involves certain risks, such as currency fluctuations, economic instability, and political developments. Certain investments are not as readily traded as conventional securities. This illiquidity has the potential to increase transaction costs and lower returns. REIT funds may be subject to a high degree of market risk due to lack of industry diversification. Furthermore, REIT funds may be subject to other risks including, but not limited to, declines in the value of real estate, risks related to general and economic conditions, changes in the value of the underlying property owned by the trust and defaults by borrowers. 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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