

Individual Fund Schedules

8_30_24 Supplement

Ares Pathfinder Fund II (Offshore), L.P.
(A Delaware Limited Partnership)

Consolidated Financial Statements
For the Period from April 21, 2023 (Commencement of Operations)
through December 31, 2023
with Report of Independent Auditors



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The outbreak of a novel and highly contagious form of coronavirus ("COVID-19"), which the World Health Organization has declared to constitute a pandemic, has resulted in numerous deaths, adversely impacted global commercial activity and contributed to significant volatility in certain equity and debt markets. The global impact of the outbreak is rapidly evolving, and many countries have reacted by instituting quarantines, prohibitions on travel and the closure of offices, businesses, schools, retail stores and other public venues. Businesses are also implementing similar precautionary measures. Such measures, as well as the general uncertainty surrounding the dangers and impact of COVID-19, are creating significant disruption in supply chains and economic activity and are having a particularly adverse impact on energy, transportation, hospitality, tourism, entertainment and other industries. The impact of COVID-19 has led to significant volatility and declines in the global financial markets and oil prices and it is uncertain how long this volatility will continue. As COVID-19 continues to spread, the potential impacts, including a global, regional or other economic recession, are increasingly uncertain and difficult to assess. Any public health emergency, including any outbreak of COVID-19 or other existing or new epidemic diseases, or the threat thereof, and the resulting financial and economic market uncertainty could have a significant adverse impact on the funds, the value of their investments and their portfolio companies. The information herein is as of the dates referenced and not all of the effects, directly or indirectly, resulting from COVID-19 and/or the current market environment may be reflected herein. The full impact of COVID-19 and its ultimate potential effects on portfolio company performance and valuations is particularly uncertain and difficult to predict.

Unless otherwise indicated, the information presented herein is as of the date of this questionnaire and subject to change. Neither Ares nor any of its funds, portfolio companies or other affiliates undertakes any duty or obligation to update or revise the information contained herein.

REF: TCA-01893

APF II Holdings I, L.P., APF II Holdings II, L.P. and APF II Holdings III, L.P.
(Delaware Limited Partnerships)
Combined Condensed Schedule of Investments
As of December 31, 2023

	Percentage of Partners' Capital	Fair Value
Investments		
Preferred Stock		
United States		
Diversified Financial Services		
████████████████████ 1,115,095 shares	57.0%	\$ 306,651,075
Total United States (cost \$306,999,064)	57.0	306,651,075
Total Preferred Stock (cost \$306,999,064)	57.0%	\$ 306,651,075
Equity Interests		
United States		
Diversified Financial Services		
████████████████████ 103,042,570 shares	19.2%	\$ 103,042,570
████████████████████ 137,876,222 shares	25.6	137,876,222
████████████████████ 81,507,349 shares	12.8	68,745,047
████████████████████ 227,192,525 shares	24.4	131,126,523
Total United States (cost \$414,323,370)	82.0	440,790,362
Total Equity Interests (cost \$414,323,370)	82.0%	\$ 440,790,362
Collateralized Loan Obligations - Equity		
United States		
Diversified Financial Services		
████████████████████		
53,540,000 par value	7.0%	\$ 37,528,274
████████████████████		
53,120,000 par value	5.5	29,677,772
Other	13.5	72,432,941
Total United States (cost \$144,878,718)	26.0	139,638,987
Total Collateralized Loan Obligations - Equity (cost \$144,878,718)	26.0%	\$ 139,638,987
Term Loans		
United States		
Diversified Consumer Services		
████████████████████ \$84,448,307 par value, due 03/2027, 8.47% (SOFR + 3.00%)	13.4%	\$ 72,289,440
Real Estate Management & Development		
████████████████████		
due 07/2028, 11.50%	15.7	84,466,800
Total United States (cost \$153,084,306)	29.1	156,756,240
Total Term Loans (cost \$153,084,306)	29.1%	\$ 156,756,240

The accompanying notes are an integral part of these combined financial statements.

APF II Holdings I, L.P., APF II Holdings II, L.P. and APF II Holdings III, L.P.
(Delaware Limited Partnerships)
Combined Condensed Schedule of Investments (continued)
As of December 31, 2023

	Percentage of Partners' Capital	Fair Value
Investments (continued)		
Delayed Draw Loan		
United States		
Real Estate Management & Development		
due 07/2028, 11.50%	7.8%	\$ 42,233,400
Total United States (cost \$41,888,524)	7.8	42,233,400
Total Delayed Draw Loan (cost \$41,888,524)	7.8%	\$ 42,233,400
Credit Linked Note		
United States		
Diversified Financial Services		
due 09/2030, 11.89% (SOFR + 6.50%)	17.2%	\$ 92,417,000
Total United States (cost \$92,716,739)	17.2	92,417,000
Total Credit Linked Note (cost \$92,716,739)	17.2%	\$ 92,417,000
Total Investments (cost \$1,153,890,721)	219.1%	\$1,178,487,064
Derivative Contracts		
Credit Default Swaps - Sold Protection		
United States		
Diversified Financial Services	0.0%	\$ 169,998
Total United States (cost \$0)	0.0	169,998
Total Credit Default Swaps - Sold Protection	0.0%	\$ 169,998
Total Derivative Contracts	0.0%	\$ 169,998

The accompanying notes are an integral part of these combined financial statements.

Arlington Capital Partners V, L.P.
(A Delaware Limited Partnership)

Schedule of Investments
As of December 31, 2023

Name of Investments (Industry, State)	Type of Security	Number of Units	Cost	Fair Value	Percentage of Partners' Capital
BlueHalo (Government Services - Virginia, USA)					
Everest Clinical Research (Healthcare - Toronto, CA)					
Forged Solutions Group (Aerospace/Defense - Sheffield, UK)					
J&J Worldwide Services (Government Services - Texas, USA)					
Millstone Medical (Healthcare - Massachusetts, USA)					
Qarbon Aerospace (Aerospace/Defense - Texas, USA)					
Riverpoint Medical (Healthcare - Oregon, USA)					
Stellant Systems (Aerospace/Defense - California, USA)					
Systems Planning and Analysis (Government Services - Virginia, USA)					
TRP Infrastructure (Government Services - Texas, USA)					
Total Investments					

See accompanying notes to the financial statements

Arlington Capital Partners VI, L.P.
(A Delaware Limited Partnership)

Schedule of Investments
As of December 31, 2023

Name of Investments (Industry, State)	Type of Security	Number of Units	Cost	Fair Value	Percentage of the Sum of Partners' Capital and Line of Credit ^(A)
Avenu Insights & Analytics (Government Services - Virginia, USA)					
AVS Bio (Healthcare - Connecticut, USA)					
Eclipse Technologies (Government Services - Virginia, USA)					
Exostar (Government Services - Virginia, USA)					
Integrated Data Services (Government Services - California, USA)					
Keel (Aerospace/Defense - South Carolina, USA)					
Kinetic Engine Systems (Aerospace/Defense - California, USA)					
Total Investments					

(A) Includes the investment costs outstanding on the Partnership's line of credit that is not included in the Partners' Capital Account.

See accompanying notes to the financial statements

Broad Street Loan Partners IV Offshore, SLP
Broad Street Loan Partners IV Offshore Master AIV, SLP
Broad Street Loan Partners IV Offshore Feeder AIV, SLP
Combined Schedule of Investments

March 31, 2024

(All amounts in United States Dollar unless otherwise stated)

(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Curriculum Associates, LLC **		
\$75,810,956 Senior Secured First Lien Incremental Term Loan due 1/27/2027	74,937,124	75,810,956
\$9,644,999 Senior Secured First Lien Add On Term Loan due 1/27/2027	9,454,628	9,644,999
	<u>84,391,752</u>	<u>85,455,955</u>
Cyncl		
\$23,610,760 Senior Secured First Lien UK Incremental Term loan due 5/26/2028	23,246,565	23,610,760
Depot Connect International (formerly, Boasso Global) **		
\$61,798,090 Senior Secured First Lien Term Loan due 6/30/2028	60,774,985	61,643,595
\$8,605,956 Senior Secured First Lien Term Loan B due 6/30/2028	8,400,341	8,605,956
\$223,264 Senior Secured First Lien Revolver due 7/1/2026 ^	206,538	213,217
\$151,105 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 6/30/2028 ^	(14,656)	--
	<u>69,367,208</u>	<u>70,462,768</u>
Eagle Family Foods Group LLC **		
\$70,005,051 Senior Secured First Lien Term Loan due 7/3/2028	68,599,754	68,604,950
Excelitas Technologies		
\$16,588,105 Senior Secured First Lien Term Loan due 8/13/2029	16,506,927	16,443,788
€2,360,405 Senior Secured First Lien Term Loan due 8/13/2029	2,409,850	2,403,410
\$465,036 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 8/13/2029 ^	(19,838)	(4,046)
Foreign currency valuation adjustment	--	120,818
	<u>18,896,939</u>	<u>18,963,970</u>
Ferraro Foods, Inc. **		
\$74,880,154 Senior Secured First Lien Unitranche Term Loan due 4/5/2027	73,635,281	73,756,952
\$16,229,221 Senior Secured First Lien Delayed Draw Term Loan due 4/5/2027	15,989,284	15,985,783
	<u>89,624,565</u>	<u>89,742,735</u>
Harrington Industrial Plastics, LLC		
\$12,771,664 Senior Secured First Lien Term Loan B due 10/7/2030	12,462,457	12,452,373
\$3,047,784 Senior Secured First Lien Delayed Draw Term Loan due 10/7/2030 ^	2,964,049	2,955,262
	<u>15,426,506</u>	<u>15,407,635</u>
Heartland Dental Holdings, Inc.		
\$19,145,325 Senior Secured First Lien Term Loan due 4/28/2028	17,980,527	19,162,173

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Broad Street Loan Partners IV Offshore, SLP
Broad Street Loan Partners IV Offshore Master AIV, SLP
Broad Street Loan Partners IV Offshore Feeder AIV, SLP
Combined Schedule of Investments

March 31, 2024

(All amounts in United States Dollar unless otherwise stated)

(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Hyland Software, Inc.		
\$18,371,106 Senior Secured First Lien Term Loan due 9/19/2030	18,113,055	18,371,106
\$872,851 Unfunded Senior Secured First Lien Revolver due 9/19/2029 ^	(12,093)	--
	<u>18,100,962</u>	<u>18,371,106</u>
IDS Group, Inc.		
\$43,579,058 Senior Secured First Lien Unitranche Term Loan due 10/8/2025	43,139,517	42,271,686
Integrity Marketing Group, LLC		
\$50,354,786 Senior Secured First Lien Delayed Draw Term Loan 2 due 8/27/2026	50,040,243	50,354,786
International Data Group, Inc.		
\$57,707,750 Senior Secured First Lien Unitranche Term Loan due 11/16/2028	56,898,212	55,399,440
Marcone		
\$18,373,999 Senior Secured First Lien Term Loan due 6/23/2028	18,115,458	17,639,039
\$5,915,751 Senior Secured First Lien Delayed Draw Term Loan due 6/23/2028	5,834,341	5,679,121
	<u>23,949,799</u>	<u>23,318,160</u>
Nitel, Inc.		
\$28,356,300 Senior Secured First Lien Unitranche Term Loan due 12/28/2028	27,899,242	28,356,300
Norstella		
\$21,396,311 Senior Secured First Lien Incremental Term Loan due 5/25/2029	20,968,385	21,396,311
\$1,381,778 Senior Secured First Lien Incremental Delayed Draw Term Loan due 5/25/2029 ^	1,343,273	1,381,778
	<u>22,311,658</u>	<u>22,778,089</u>
OrthoLite		
\$17,770,019 Senior Secured First Lien Term Loan due 9/29/2027	17,610,286	17,592,319
Osmose Utilities Services, Inc.		
\$28,935,000 Second Lien Term Loan due 6/25/2029	28,413,368	28,862,663
Pinnacle Dermatology		
\$23,179,411 Senior Secured First Lien Term Loan due 12/8/2028	22,763,110	19,679,320
\$2,706,435 Senior Secured First Lien Delayed Draw Term Loan due 12/8/2028	2,666,587	2,297,764
	<u>25,429,697</u>	<u>21,977,084</u>
QuVa Pharma, Inc.		
\$38,330,439 Senior Secured First Lien Term Loan due 4/12/2028	37,599,632	37,563,830

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Broad Street Loan Partners IV Offshore, SLP
Broad Street Loan Partners IV Offshore Master AIV, SLP
Broad Street Loan Partners IV Offshore Feeder AIV, SLP
Combined Schedule of Investments

March 31, 2024

(All amounts in United States Dollar unless otherwise stated)

(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Radwell International, LLC		
\$46,401,195 Senior Secured First Lien Unitranche Term Loan due 4/2/2029	45,866,570	46,401,195
\$3,626,748 Unfunded Senior Secured First Lien Unitranche Delayed Draw Term Loan due 4/2/2029 ^	(69,317)	--
	<u>45,797,253</u>	<u>46,401,195</u>
SpecialtyCare, Inc. **		
\$69,013,937 Senior Secured First Lien Unitranche Term Loan due 6/19/2028	67,620,456	68,323,797
\$538,262 Senior Secured First Lien Unitranche Delayed Draw Term Loan due 6/19/2028	527,683	538,262
	<u>68,148,139</u>	<u>68,862,059</u>
Sphera		
\$39,946,460 Senior Secured First Lien Unitranche Term Loan due 9/13/2028	39,396,184	33,954,491
Technimark LLC		
\$16,830,264 Second Lien Term Loan due 7/9/2029	16,524,073	16,788,188
\$2,970,047 Second Lien Delayed Draw Term Loan due 7/9/2029	2,917,655	2,970,047
	<u>19,441,728</u>	<u>19,758,235</u>
Valet Living Inc.		
\$42,971,200 Senior Secured First Lien Term Loan due 9/3/2027	42,351,470	42,971,200
\$3,961,470 Senior Secured First Lien Incremental Term B-2 Loan due 9/3/2027	3,902,922	3,902,048
\$5,673,529 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 9/3/2027 ^	(41,783)	--
	<u>46,212,609</u>	<u>46,873,248</u>
Valtir		
\$23,983,277 Senior Secured First Lien Term Loan due 12/29/2028	23,588,882	23,923,318
Total United States	<u>1,081,054,779</u>	<u>1,079,905,595</u>
United Kingdom (54%)		
Advanced Computer Software Group, Plc		
£18,790,537 Senior Secured First Lien Incremental Term Loan B due 10/9/2026	24,361,647	22,326,481
Foreign currency valuation adjustment	--	(981,146)
	<u>24,361,647</u>	<u>21,345,335</u>

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Broad Street Loan Partners IV Offshore, SLP
Broad Street Loan Partners IV Offshore Master AIV, SLP
Broad Street Loan Partners IV Offshore Feeder AIV, SLP
Combined Schedule of Investments

March 31, 2024

(All amounts in United States Dollar unless otherwise stated)

(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Ardonagh Group Limited		
€25,181,927 Senior Secured First Lien Term Loan B due 2/17/2031	26,797,849	26,794,239
AUD 5,998,848 Senior Secured First Lien Term Loan B due 2/17/2031	3,837,611	3,837,099
AUD 3,002,426 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 2/17/2031 ^	(14,534)	(14,707)
€5,191,177 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 2/17/2031 ^	(41,715)	(42,211)
Foreign currency valuation adjustment	--	(20,592)
	<u>30,579,211</u>	<u>30,553,828</u>
Dechra		
\$8,065,935 Senior Secured First Lien Term Loan due 1/24/2031	7,867,715	7,870,740
€7,314,450 Senior Secured First Lien Term Loan due 1/24/2031	7,768,607	7,771,400
€1,755,468 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 1/24/2027 ^	(22,445)	(23,893)
\$1,935,824 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 1/24/2027 ^	(22,719)	(24,198)
Foreign currency valuation adjustment	--	(71,381)
	<u>15,591,158</u>	<u>15,522,668</u>
Evri **		
£64,284,465 Senior Secured First Lien Term Loan due 11/26/2027	85,397,034	86,924,570
£3,820,323 Senior Secured First Lien Acquisition Facility due 11/26/2027	4,570,317	4,689,592
Foreign currency valuation adjustment	--	(5,653,661)
	<u>89,967,351</u>	<u>85,960,501</u>
FNZ Group Services Ltd.		
€23,043,526 Senior Secured First Lien Acquisition Facility B due 9/30/2026	25,372,914	24,463,146
€17,741,476 Senior Secured First Lien Term Loan B3 due 9/30/2026	18,654,276	18,031,350
Foreign currency valuation adjustment	--	(695,966)
	<u>44,027,190</u>	<u>41,798,530</u>
International Schools Partnership Limited **		
€42,562,139 Senior Secured First Lien Acquisition Facility due 7/6/2028	44,745,443	45,449,542
€21,281,069 Senior Secured First Lien Term Loan B4 due 7/6/2028	24,607,935	24,997,436
\$1,813,268 Senior Secured First Lien Acquisition Facility 5 due 7/6/2028	1,788,699	1,772,470
€7,179,814 Unfunded Senior Secured First Lien Acquisition Facility 5 due 7/6/2028 ^	(123,742)	(87,406)
Foreign currency valuation adjustment	--	(1,573,294)
	<u>71,018,335</u>	<u>70,558,748</u>

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Broad Street Loan Partners IV Offshore, SLP
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(All amounts in United States Dollar unless otherwise stated)

(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Medivet Group Limited		
£33,288,521 Senior Secured First Lien Term Loan due 10/23/2028	45,211,226	44,895,513
£8,248,483 Senior Secured First Lien Acquisition Facility due 10/23/2028 ^	10,009,536	10,063,732
Foreign currency valuation adjustment	--	(3,721,905)
	<u>55,220,762</u>	<u>51,237,340</u>
Miller Insurance Services LLP		
\$37,878,796 Senior Secured First Lien Unitranche Term Loan due 2/23/2028	37,237,119	37,878,796
\$363,925 Senior Secured First Lien Acquisition Facility Loan due 3/1/2028 ^	353,517	363,925
	<u>37,590,636</u>	<u>38,242,721</u>
PIB Group Limited **		
€19,310,483 Senior Secured First Lien Delayed Draw Term Loan due 11/24/2028	20,021,467	19,834,255
€15,248,203 Senior Secured First Lien Term Loan B2 due 11/24/2028	16,914,290	17,149,999
£13,837,747 Senior Secured First Lien Delayed Draw Term Loan due 11/24/2028	16,457,237	16,617,227
€4,520,233 Senior Secured First Lien Delayed Draw Term Loan 2 due 12/13/2028 ^	4,665,797	4,788,168
Foreign currency valuation adjustment	--	1,234,026
	<u>58,058,791</u>	<u>59,623,675</u>
Premier Technical Services Group Limited **		
£49,567,576 Senior Secured First Lien Term Loan due 8/2/2028	67,531,574	67,828,054
£15,341,798 Senior Secured First Lien Acquisition Facility due 8/2/2028 ^	19,901,829	19,956,315
Foreign currency valuation adjustment	--	(7,043,832)
	<u>87,433,403</u>	<u>80,740,537</u>
Qualitest Ltd **		
\$58,681,563 Senior Secured First Lien Term Loan due 3/20/2028	57,859,046	58,681,563
\$26,943,391 Senior Secured First Lien Acquisition Facility due 3/20/2028	26,551,866	26,943,391
€8,065,239 Senior Secured First Lien Term Loan due 3/20/2028	9,467,597	9,588,727
€7,572,794 Senior Secured First Lien Acquisition Facility due 3/20/2028	8,938,265	8,956,177
£5,284,122 Senior Secured First Lien Term Loan due 3/20/2028	7,251,383	7,344,867
Foreign currency valuation adjustment	--	(2,350,104)
	<u>110,068,157</u>	<u>109,164,621</u>
Total United Kingdom	<u>623,916,641</u>	<u>604,748,504</u>

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(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
France (28%)		
HTL Biotechnology		
€37,316,685 Senior Secured First Lien Unitranche Notes due 2/22/2029	41,484,401	42,246,402
Foreign currency valuation adjustment	--	(1,989,535)
	<u>41,484,401</u>	<u>40,256,867</u>
IAD International **		
€54,966,452 Senior Secured First Lien Unitranche Term Loan due 4/28/2028	65,295,927	63,906,202
Foreign currency valuation adjustment	--	(7,129,077)
	<u>65,295,927</u>	<u>56,777,125</u>
Odealim		
€16,990,714 Senior Secured First Lien Notes due 9/28/2029	16,245,704	16,220,381
€5,222,666 Senior Secured First Lien Delayed Draw Notes due 9/28/2029 ^	5,320,883	5,289,558
€2,939,337 Second Lien HoldCo PIK Notes due 3/29/2030	2,870,606	2,852,927
Foreign currency valuation adjustment	--	2,059,944
	<u>24,437,193</u>	<u>26,422,810</u>
OMNES Education		
€27,993,683 Senior Secured First Lien Term Loan due 4/27/2026	31,205,504	31,678,920
Foreign currency valuation adjustment	--	(1,479,615)
	<u>31,205,504</u>	<u>30,199,305</u>
Septeo **		
€40,927,797 Senior Secured First Lien Term Loan due 12/21/2027	49,178,884	49,953,060
€12,196,224 Senior Secured First Lien Acquisition Facility due 12/21/2027	13,670,749	13,901,449
€8,950,446 Senior Secured First Lien Bond Facility due 12/21/2027	9,695,352	9,875,642
€8,891,942 Senior Secured First Lien Notes due 12/21/2027	9,181,557	9,416,412
Foreign currency valuation adjustment	--	(6,661,128)
	<u>81,726,542</u>	<u>76,485,435</u>
Solabia Group		
€30,156,131 Senior Secured First Lien Notes due 12/26/2028	33,497,443	34,103,137
€3,522,236 Senior Secured First Lien Acquisition Facility Notes due 12/26/2028 ^	3,571,469	3,752,553
€11,701,611 HoldCo PIK Notes due 12/24/2029	12,915,347	13,127,857
Foreign currency valuation adjustment	--	(2,094,758)
	<u>49,984,259</u>	<u>48,888,789</u>

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Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Trescal S.A		
€11,616,998 Senior Secured First Lien Term Loan due 4/29/2030	12,430,702	12,677,989
\$3,143,977 Senior Secured First Lien Term Loan due 4/29/2030	3,058,026	3,120,397
€1,882,607 Senior Secured First Lien Delayed Draw Term Loan due 4/29/2030 ^	1,977,273	2,002,176
Foreign currency valuation adjustment	--	(276,360)
	<u>17,466,001</u>	<u>17,524,202</u>
Unither Pharmaceuticals		
€10,900,000 Second Lien Notes due 3/8/2030	11,248,871	11,503,790
Foreign currency valuation adjustment	--	255,021
	<u>11,248,871</u>	<u>11,758,811</u>
Total France	<u>322,848,698</u>	<u>308,313,344</u>
Italy (23%)		
Biofarma Group		
€36,470,667 Second Lien Notes due 3/18/2030	38,538,362	39,199,456
\$6,153,336 Senior Secured First Lien Unitranche Notes due 5/15/2029	5,984,372	6,091,803
€3,197,961 Unfunded Senior Secured First Lien Unitranche Delayed Draw Notes due 5/15/2029 ^	(47,179)	(18,865)
Foreign currency valuation adjustment	--	146,350
	<u>44,475,555</u>	<u>45,418,744</u>
Casa Optima		
€50,947,768 Senior Secured Notes due 4/9/2029	54,422,158	55,420,434
Foreign currency valuation adjustment	--	(458,492)
	<u>54,422,158</u>	<u>54,961,942</u>
Facile.it Broker di Assicurazioni, S.p.A.		
€18,290,000 Senior Secured Floating Rate Notes due 12/17/2029	18,925,501	19,436,031
Foreign currency valuation adjustment	--	295,038
	<u>18,925,501</u>	<u>19,731,069</u>
Industria Chimica Emiliana		
€33,989,869 Senior Secured First Lien Unitranche Term Loan B due 9/28/2026	36,944,459	35,669,003
Foreign currency valuation adjustment	--	(834,468)
	<u>36,944,459</u>	<u>34,834,535</u>
Nactarome S.p.A.		
€26,619,409 Series B Notes due 2/5/2029	29,477,242	29,966,896
€9,362,544 Series A Notes due 2/5/2029	10,504,328	10,689,645
€11,666,278 Secured Floating Rate PIK Notes due 2/4/2030	12,991,963	13,200,895
€3,884,057 Secured Floating Rate PIK Notes 2 due 2/4/2030	4,061,624	4,165,393
€5,953,849 Unfunded Further Bonds Commitment ^	(148,766)	(11,840)
Foreign currency valuation adjustment	--	(2,418,473)
	<u>56,886,391</u>	<u>55,592,516</u>

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(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Neopharmed Gentili S.p.a.		
€10,430,510 Senior Secured Floating Rate Private Placement Original Refinancing Notes (obbligazioni) due 3/27/2029	10,964,660	11,260,019
€5,550,300 Senior Secured Floating Rate Private Placement Original Acquisition Notes (obbligazioni) due 3/27/2029	5,834,533	5,991,700
€2,106,561 Unfunded Senior Secured Acquisition Floating Rate Private Placement Notes Commitment due 3/27/2029 ^	(28,351)	(24)
Foreign currency valuation adjustment	--	(11,757)
	<u>16,770,842</u>	<u>17,239,938</u>
TeamSystem S.p.A.		
€19,137,000 Senior Secured First Lien Private Notes due 2/15/2028	18,324,157	18,798,168
€4,524,000 Senior Secured Floating Rate Notes due 10/7/2030	4,638,334	4,776,444
Foreign currency valuation adjustment	--	1,950,639
	<u>22,962,491</u>	<u>25,525,251</u>
Total Italy	<u>251,387,397</u>	<u>253,303,995</u>
Germany (22%)		
All4Labels Group GmbH **		
€24,660,105 Senior Secured First Lien Term Loan due 11/9/2026	26,462,768	25,461,697
€12,895,502 Senior Secured First Lien Delayed Draw Term Loan due 11/9/2026	13,838,161	13,314,678
€9,935,719 Senior Secured First Lien Incremental Term Loan 2 due 11/9/2026	9,706,052	9,615,995
€2,701,205 Senior Secured First Lien Incremental Term Loan due 11/9/2026	3,125,330	3,047,271
€2,103,208 Senior Secured First Lien Incremental Term Loan 3 due 11/9/2026	2,142,002	2,152,442
€37,927,000 Senior Secured Floating Rate Notes due 11/9/2026	43,830,885	42,735,690
Foreign currency valuation adjustment	--	(3,840,265)
	<u>99,105,198</u>	<u>92,487,508</u>
evidia Holding GmbH		
€29,067,270 Senior Secured First Lien Term Loan due 8/31/2028	33,611,776	33,576,345
€12,515,185 Senior Secured First Lien Acquisition Facility due 8/31/2028 ^	13,153,006	13,152,910
NOK 24,256,763 Senior Secured First Lien Term Loan due 8/31/2028	2,525,399	2,526,858
SEK 17,092,121 Senior Secured First Lien Term Loan due 8/31/2028	1,699,351	1,699,551
Foreign currency valuation adjustment	--	(3,331,872)
	<u>50,989,532</u>	<u>47,623,792</u>

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(unaudited)

Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Serrala Group GmbH		
€9,831,372 Senior Secured First Lien Term Loan B1 due 11/3/2028	11,186,496	10,862,845
\$11,350,815 Senior Secured First Lien Term Loan B2 due 11/3/2028	11,127,398	10,783,274
€2,408,686 Senior Secured First Lien Acquisition Facility due 11/3/2028 ^	2,304,479	2,182,366
Foreign currency valuation adjustment	--	(636,207)
	<u>24,618,373</u>	<u>23,192,278</u>
Stada Arzneimittel AG		
€18,382,000 Floating Rate Senior Secured Notes due 2/21/2030	19,001,099	19,522,289
Foreign currency valuation adjustment	--	308,029
	<u>19,001,099</u>	<u>19,830,318</u>
Tentamus Group GmbH		
€44,767,625 Senior Secured First Lien Term Loan due 9/29/2028	50,753,390	45,716,777
€5,423,473 Senior Secured First Lien Acquisition Loan due 9/29/2028	5,598,984	5,011,788
Foreign currency valuation adjustment	--	(3,351,118)
	<u>56,352,374</u>	<u>47,377,447</u>
TKE		
€19,260,551 Senior PIK Notes due 7/29/2030	21,927,746	22,043,675
Foreign currency valuation adjustment	--	(1,473,367)
	<u>21,927,746</u>	<u>20,570,308</u>
Total Germany	<u>271,994,322</u>	<u>251,081,651</u>
Netherlands (12%)		
Dutch Ophthalmic Research Center		
€37,088,048 Senior Secured First Lien Term Loan due 12/18/2028	41,233,364	41,949,521
Foreign currency valuation adjustment	--	(1,939,306)
	<u>41,233,364</u>	<u>40,010,215</u>
H.L. Barentz B.V.		
\$15,263,767 Senior Secured First Lien Term Loan due 11/30/2027	14,920,406	15,263,767
€14,958,700 PIK Notes due 11/29/2030	17,142,657	17,432,190
\$16,153,136 PIK Notes due 11/29/2030	15,884,200	16,153,136
Foreign currency valuation adjustment	--	(1,294,894)
	<u>47,947,263</u>	<u>47,554,199</u>
Pharmathen S.A.		
€41,391,808 Senior Secured First Lien Term Loan B due 1/19/2029	46,111,007	46,927,994
€5,382,238 Senior Secured First Lien Acquisition Facility due 1/19/2029 ^	5,672,238	5,817,396
Foreign currency valuation adjustment	--	(2,286,016)
	<u>51,783,245</u>	<u>50,459,374</u>
Total Netherlands	<u>140,963,872</u>	<u>138,023,788</u>

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Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Sweden (11%)		
Anticimex AB		
SEK 239,277,114 Second Lien Term Loan due 11/16/2029	26,290,926	26,548,694
Foreign currency valuation adjustment	--	(4,407,328)
	<u>26,290,926</u>	<u>22,141,366</u>
Byggfakta Group		
£15,251,087 Second Lien PIK Term Loan due 3/23/2027	20,350,396	20,552,707
Foreign currency valuation adjustment	--	(1,303,090)
	<u>20,350,396</u>	<u>19,249,617</u>
Envirotainer International AB		
€11,758,526 Senior Secured First Lien Term Loan due 7/30/2029	11,778,565	12,033,793
\$5,983,741 Senior Secured First Lien Term Loan due 7/30/2029	5,861,861	5,983,741
€2,146,548 Unfunded Senior Secured First Lien Delayed Draw Facility due 7/30/2029 ^	(20,505)	1,524
Foreign currency valuation adjustment	--	649,663
	<u>17,619,921</u>	<u>18,668,721</u>
IFS		
€20,539,151 Senior Secured First Lien Term Loan B3 due 3/31/2028	19,953,740	20,449,070
Foreign currency valuation adjustment	--	1,708,361
	<u>19,953,740</u>	<u>22,157,431</u>
Internationella Engelska Skolan AB		
SEK 481,969,149 Senior Secured First Lien Unitranche Term Loan due 3/27/2028	54,215,238	54,933,941
Foreign currency valuation adjustment	--	(9,884,719)
	<u>54,215,238</u>	<u>45,049,222</u>
Total Sweden	<u>138,430,221</u>	<u>127,266,357</u>
Spain (10%)		
IVIRMA		
€14,971,264 Senior Secured First Lien Term Loan B1 due 1/7/2030	15,215,049	15,781,183
€3,314,483 Senior Secured First Lien Term Loan B2 due 1/7/2030	3,384,675	3,493,334
Foreign currency valuation adjustment	--	451,964
	<u>18,599,724</u>	<u>19,726,481</u>
SNFL Group		
\$42,310,666 Senior Secured First Lien Term Loan B1 due 8/9/2030	41,234,080	41,147,122
€9,414,123 Senior Secured First Lien Term Loan B2 due 8/9/2030	10,066,209	10,047,962
Foreign currency valuation adjustment	--	(171,386)
	<u>51,300,289</u>	<u>51,023,698</u>

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Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Tinsa Group		
€40,996,924 Senior Secured First Lien Term Loan due 12/15/2028	45,450,878	44,726,092
€1,506,009 Senior Secured First Lien Acquisition Facility due 12/15/2028 ^	1,425,213	1,213,619
Foreign currency valuation adjustment	--	(1,921,364)
	<u>46,876,091</u>	<u>44,018,347</u>
Total Spain	116,776,104	114,768,526
Switzerland (10%)		
Colosseum Dental Group AS		
€25,231,282 Senior Secured First Lien Acquisition Facility 2 due 8/4/2025	29,106,464	29,269,874
€16,400,333 Senior Secured First Lien Acquisition Facility 3 due 8/4/2025	19,235,179	19,097,177
€6,861,958 Senior Secured First Lien Term Loan B6 due 8/4/2025	7,763,450	7,690,239
€1,072,181 Senior Secured First Lien Acquisition Facility 4 due 8/4/2025	1,200,465	1,184,298
€1,002,230 Senior Secured First Lien Acquisition Facility 5 due 8/4/2025	1,056,780	1,043,980
Foreign currency valuation adjustment	--	(5,369,901)
	<u>58,362,338</u>	<u>52,915,667</u>
Wella AG		
£14,092,173 Senior Secured First Lien Term Loan due 2/26/2029	18,508,263	18,476,035
€35,654,553 Hybrid PIK Toggle Notes due 2/25/2030	38,779,412	36,007,856
Foreign currency valuation adjustment	--	(2,050,734)
	<u>57,287,675</u>	<u>52,433,157</u>
Total Switzerland	115,650,013	105,348,824
Norway (6%)		
Visma AS		
€48,803,323 Holdco PIK Notes due 9/15/2028	55,648,885	56,465,829
€16,010,665 Holdco PIK Additional Facility Notes due 9/15/2028	18,068,163	18,317,586
Foreign currency valuation adjustment	--	(4,862,732)
	<u>73,717,048</u>	<u>69,920,683</u>
Total Norway	73,717,048	69,920,683
Australia (5%)		
Arrotex Pharmaceuticals		
AUD 28,575,384 Senior Secured First Lien Unitranche Term Loan B1 due 6/30/2028	18,446,159	18,367,879
Foreign currency valuation adjustment	--	(400,890)
	<u>18,446,159</u>	<u>17,966,989</u>

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Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
TEG Live		
AUD 18,085,678 Senior Secured First Lien Term Loan due 12/19/2030	11,988,168	11,981,577
Foreign currency valuation adjustment	--	(427,325)
	<u>11,988,168</u>	<u>11,554,252</u>
The Entertainment and Education Group		
AUD 30,743,175 Unitranche Term Loan due 4/7/2027	22,612,605	22,684,705
AUD 14,299,151 Capex Facility due 4/7/2027	9,378,039	9,444,123
Foreign currency valuation adjustment	--	(3,132,774)
	<u>31,990,644</u>	<u>28,996,054</u>
Total Australia	<u>62,424,971</u>	<u>58,517,295</u>
Belgium (3%)		
Desotec N.V.		
€21,802,705 Senior Secured First Lien Unitranche Term Loan B1 due 5/29/2028	26,146,402	26,524,882
€6,020,036 Senior Secured First Lien Unitranche Term Loan B3 due 5/29/2028	6,325,851	6,365,635
€2,683,410 Senior Secured First Lien Unitranche Acquisition Facility B2 due 5/29/2028	2,840,602	2,898,283
€3,010,018 Unfunded Senior Secured First Lien Unitranche Acquisition Facility B4 due 5/29/2028 ^	(40,863)	(9)
Foreign currency valuation adjustment	--	(3,008,948)
	<u>35,271,992</u>	<u>32,779,843</u>
Total Belgium	<u>35,271,992</u>	<u>32,779,843</u>
Canada (3%)		
123Dentist, Inc.		
CAD 20,390,713 Senior Secured First Lien Term Loan due 8/10/2029	15,630,463	15,866,598
CAD 2,207,403 Unfunded Senior Secured First Lien Unitranche Delayed Draw Term Loan due 8/10/2029 ^	(22,791)	(1,669)
Foreign currency valuation adjustment	--	(804,984)
	<u>15,607,672</u>	<u>15,059,945</u>

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Investments	Cost	Fair Value
(Percentages based on total partners' capital)		
Recochem		
CAD 15,375,189 Senior Secured First Lien Term Loan due 11/1/2030	10,863,616	10,968,299
\$3,398,516 Senior Secured First Lien Term Loan due 11/1/2030	3,333,221	3,364,531
CAD 3,743,958 Unfunded Senior Secured First Lien Delayed Draw Term Loan due 11/1/2030 ^	(25,339)	(13,146)
CAD 2,495,972 Unfunded Senior Secured First Lien Revolver due 11/1/2030 ^	(33,785)	(17,527)
Foreign currency valuation adjustment	--	272,193
	<u>14,137,713</u>	<u>14,574,350</u>
Total Canada	29,745,385	29,634,295
Derivative Contracts (-4%)	--	(42,022,577)
Total investments	<u>\$3,264,181,443</u>	<u>\$3,131,590,123</u>

** Fair value of this investment represents greater than 5% of total partners' capital.

^ All or a portion of this position's commitment is unfunded.

January 1978 through March 31, 2024

[illegible]

Historic Fund Performance

January 1978 through March 31, 2024

(US\$, millions)

(US\$, millions)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043	2044	2045	2046	2047	2048	2049	2050	2051	2052	2053	2054	2055	2056	2057	2058	2059	2060	2061	2062	2063	2064	2065	2066	2067	2068	2069	2070	2071	2072	2073	2074	2075	2076	2077	2078	2079	2080	2081	2082	2083	2084	2085	2086	2087	2088	2089	2090	2091	2092	2093	2094	2095	2096	2097	2098	2099	2100	2101	2102	2103	2104	2105	2106	2107	2108	2109	2110	2111	2112	2113	2114	2115	2116	2117	2118	2119	2120	2121	2122	2123	2124	2125	2126	2127	2128	2129	2130	2131	2132	2133	2134	2135	2136	2137	2138	2139	2140	2141	2142	2143	2144	2145	2146	2147	2148	2149	2150	2151	2152	2153	2154	2155	2156	2157	2158	2159	2160	2161	2162	2163	2164	2165	2166	2167	2168	2169	2170	2171	2172	2173	2174	2175	2176	2177	2178	2179	2180	2181	2182	2183	2184	2185	2186	2187	2188	2189	2190	2191	2192	2193	2194	2195	2196	2197	2198	2199	2200	2201	2202	2203	2204	2205	2206	2207	2208	2209	2210	2211	2212	2213	2214	2215	2216	2217	2218	2219	2220	2221	2222	2223	2224	2225	2226	2227	2228	2229	2230	2231	2232	2233	2234	2235	2236	2237	2238	2239	2240	2241	2242	2243	2244	2245	2246	2247	2248	2249	2250	2251	2252	2253	2254	2255	2256	2257	2258	2259	2260	2261	2262	2263	2264	2265	2266	2267	2268	2269	2270	2271	2272	2273	2274	2275	2276	2277	2278	2279	2280	2281	2282	2283	2284	2285	2286	2287	2288	2289	2290	2291	2292	2293	2294	2295	2296	2297	2298	2299	2300	2301	2302	2303	2304	2305	2306	2307	2308	2309	2310	2311	2312	2313	2314	2315	2316	2317	2318	2319	2320	2321	2322	2323	2324	2325	2326	2327	2328	2329	2330	2331	2332	2333	2334	2335	2336	2337	2338	2339	2340	2341	2342	2343	2344	2345	2346	2347	2348	2349	2350	2351	2352	2353	2354	2355	2356	2357	2358	2359	2360	2361	2362	2363	2364	2365	2366	2367	2368	2369	2370	2371	2372	2373	2374	2375	2376	2377	2378	2379	2380	2381	2382	2383	2384	2385	2386	2387	2388	2389	2390	2391	2392	2393	2394	2395	2396	2397	2398	2399	2400	2401	2402	2403	2404	2405	2406	2407	2408	2409	2410	2411	2412	2413	2414	2415	2416	2417	2418	2419	2420	2421	2422	2423	2424	2425	2426	2427	2428	2429	2430	2431	2432	2433	2434	2435	2436	2437	2438	2439	2440	2441	2442	2443	2444	2445	2446	2447	2448	2449	2450	2451	2452	2453	2454	2455	2456	2457	2458	2459	2460	2461	2462	2463	2464	2465	2466	2467	2468	2469	2470	2471	2472	2473	2474	2475	2476	2477	2478	2479	2480	2481	2482	2483	2484	2485	2486	2487	2488	2489	2490	2491	2492	2493	2494	2495	2496	2497	2498	2499	2500	2501	2502	2503	2504	2505	2506	2507	2508	2509	2510	2511	2512	2513	2514	2515	2516	2517	2518	2519	2520	2521	2522	2523	2524	2525	2526	2527	2528	2529	2530	2531	2532	2533	2534	2535	2536	2537	2538	2539	2540	2541	2542	2543	2544	2545	2546	2547	2548	2549	2550	2551	2552	2553	2554	2555	2556	2557	2558	2559	2560	2561	2562	2563	2564	2565	2566	2567	2568	2569	2570	2571	2572	2573	2574	2575	2576	2577	2578	2579	2580	2581	2582	2583	2584	2585	2586	2587	2588	2589	2590	2591	2592	2593	2594	2595	2596	2597	2598	2599	2600	2601	2602	2603	2604	2605	2606	2607	2608	2609	2610	2611	2612	2613	2614	2615	2616	2617	2618	2619	2620	2621	2622	2623	2624	2625	2626	2627	2628	2629	2630	2631	2632	2633	2634	2635	2636	2637	2638	2639	2640	2641	2642	2643	2644	2645	2646	2647	2648	2649	2650	2651	2652	2653	2654	2655	2656	2657	2658	2659	2660	2661	2662	2663	2664	2665	2666	2667	2668	2669	2670	2671	2672	2673	2674	2675	2676	2677	2678	2679	2680	2681	2682	2683	2684	2685	2686	2687	2688	2689	2690	2691	2692	2693	2694	2695	2696	2697	2698	2699	2700	2701	2702	2703	2704	2705	2706	2707	2708	2709	2710	2711	2712	2713	2714	2715	2716	2717	2718	2719	2720	2721	2722	2723	2724	2725	2726	2727	2728	2729	2730	2731	2732	2733	2734	2735	2736	2737	2738	2739	2740	2741	2742	2743	2744	2745	2746	2747	2748	2749	2750	2751	2752	2753	2754	2755	2756	2757	2758	2759	2760	2761	2762	2763	2764	2765	2766	2767	2768	2769	2770	2771	2772	2773	2774	2775	2776	2777	2778	2779	2780	2781	2782	2783	2784	2785	2786	2787	2788	2789	2790	2791	2792	2793	2794	2795	2796	2797	2798	2799	2800	2801	2802	2803	2804	2805	2806	2807	2808	2809	2810	2811	2812	2813	2814	2815	2816	2817	2818	2819	2820	2821	2822	2823	2824	2825	2826	2827	2828	2829	2830	2831	2832	2833	2834	2835	2836	2837	2838	2839	2840	2841	2842	2843	2844	2845	2846	2847	2848	2849	2850	2851	2852	2853	2854	2855	2856	2857	2858	2859	2860	2861	2862	2863	2864	2865	2866	2867	2868	2869	2870	2871	2872	2873	2874	2875	2876	2877	2878	2879	2880	2881	2882	2883	2884	2885	2886	2887	2888	2889	2890	2891	2892	2893	2894	2895	2896	2897	2898	2899	2900	2901	2902	2903	2904	2905	2906	2907	2908	2909	2910	2911	2912	2913	2914	2915	2916	2917	2918	2919	2920	2921	2922	2923	2924	2925	2926	2927	2928	2929	2930	2931	2932	2933	2934	2935	2936	2937	2938	2939	2940	2941	2942	2943	2944	2945	2946	2947	2948	2949	2950	2951	2952	2953	2954	2955	2956	2957	2958	2959	2960	2961	2962	2963	2964	2965	2966	2967	2968	2969	2970	2971	2972	2973	2974	2975	2976	2977	2978	2979	2980	2981	2982	2983	2984	2985	2986	2987	2988	2989	2990	2991	2992	2993	2994	2995	2996	2997	2998	2999	3000	3001	3002	3003	3004	3005	3006	3007	3008	3009	3010	3011	3012	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Fund X

CONFIDENTIAL

Historic Fund Performance

January 1978 through March 31, 2024

(US\$, millions)

[illegible]

CORTEC GROUP FUND VIII-A, L.P.

SCHEDULE OF INVESTMENTS

December 31, 2023

	Number of Shares/LLC Interests	Cost	Fair Value
Investments, at fair value			
Investments in private operating companies			
Common stock			
United States			
Consumer Discretionary			
Groundworks, LLC ⁽¹⁾		\$	\$
Total investments, at fair value		\$	\$

GRAHAM CAPITAL MANAGEMENT

ABSOLUTE RETURN TRADING LTD. SERIES A
POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Ags / Softs	COCOA FUTURE Mar24	(5)
Ags / Softs	COCOA FUTURE - IC Mar24	44
Ags / Softs	COFFEE 'C' FUTURE Mar24	18
Ags / Softs	CORN FUTURE Mar24	(166)
Ags / Softs	COTTON NO.2 FUTR Mar24	6
Ags / Softs	FCOJ-A FUTURE Mar24	(1)
Ags / Softs	KC HRW WHEAT FUT Mar24	(99)
Ags / Softs	SOYBEAN FUTURE Mar24	93
Ags / Softs	SOYBEAN MEAL FUTR Mar24	77
Ags / Softs	SOYBEAN OIL FUTR Mar24	0
Ags / Softs	SUGAR #11 (WORLD) Mar24	112
Ags / Softs	WHEAT FUTURE(CBT) Mar24	(160)
Base Metals	COPPER FUTURE Mar24	23
Base Metals	LME ALUMINUM FUT 03/20/24	(33)
Base Metals	LME COPPER FUT 03/20/24	(16)
Base Metals	LME ZINC (\$) FUT 03/20/24	5
Credit	APHRIA INC 5.25 06/01/2024	2,064,838
Credit	ARBOR REALTY TRUST INC 7.5 08/01/2025	2,732,164
Credit	BARCLAYS PLC FRN PERP MAT	2,057,916
Credit	BILL HOLDINGS INC 0 12/01/2025	10,268,440
Credit	BLACKSTONE MORTGAGE TR 3.75 01/15/2027	425,427
Credit	BLACKSTONE MORTGAGE TR 5.5 03/15/2027	5,650,289
Credit	BLOOM ENERGY CORP 2.5 08/15/2025	6,763,061
Credit	BORR DRILLING LTD 5 02/08/2028	1,863,349
Credit	BORR IHC LTD / BORR FIN 10 11/15/2028	931,675
Credit	BORR IHC LTD / BORR FIN 10.375 11/15/2030	2,809,991
Credit	BREAD FINANCIAL HLDGS 4.25 06/15/2028	636,083
Credit	BRIDGEBIO PHARMA INC 2.5 03/15/2027	11,372,793
Credit	CARNIVAL CORP 5.75 12/01/2027	14,182,971
Credit	CARVANA CO 14 06/01/2031	4,503,095
Credit	CDS CARNIVAL CORP 100BPS 12/20/2027 387.2543 BARCLAYS-ICE	310,932
Credit	CDS NABORS INDUSTRIES INC 100BPS 06/20/27 582.9614 GOLDMAN SACHS-ICE	388,198
Credit	CDS NABORS INDUSTRIES INC 100BPS 06/20/27 609.9968 GOLDMAN SACHS-ICE	388,198
Credit	CDS NABORS INDUSTRIES INC 100BPS 06/20/28 607.26 CITI-ICE	477,062
Credit	CDS NABORS INDUSTRIES INC 100BPS 06/20/28 647.6403 CITI-ICE	349,846
Credit	CDS NABORS INDUSTRIES INC 100BPS 06/20/28 658.6628 GOLDMAN SACHS-ICE	501,196
Credit	CDX.NA.IG.41 12/28 ICE	16,837,495
Credit	Connacher Oil and Gas Limited Term Loan	891,356
Credit	CYTOKINETICS INC 3.5 07/01/2027	2,655,273
Credit	DEUTSCHE BANK AG FRN PERP MAT	1,496,666
Credit	ENCINO ACQUISITION PARTN 8.5 05/01/2028	5,992,652
Credit	ENERGY VEN/ENVEN FIN 11.75 04/15/2026	7,831,287
Credit	ENOVIX CORP 3 05/01/2028	2,504,484
Credit	ERSTE GROUP BANK AG FRN PERP MAT	1,683,750
Credit	FERROGLOBE / GLOBE SPEC 9.375 12/31/2025	5,756,553
Credit	FIRST QUANTUM MINERALS L 7.5 04/01/2025	828,405
Credit	FISKER INC 2.5 09/15/2026	4,440,609
Credit	GEO CORRECTIONS HLDGS 6.5 02/23/2026	2,957,787
Credit	GREEN PLAINS INC 2.25 03/15/2027	6,012,108
Credit	GROUPON INC 1.125 03/15/2026	1,746,984
Credit	LLOYDS BANKING GROUP PLC FRN PERP MAT	1,309,583
Credit	LUCID GROUP INC 1.25 12/15/2026	4,694,855
Credit	MANNKIND CORP 2.5 03/01/2026	927,185
Credit	MARKIT ITRX EUR XOVER 40 12/28	(935,416)
Credit	MAXEON SOLAR TECH 6.5 07/15/2025	9,154,920
Credit	MICROSTRATEGY INC 0.75 12/15/2025	19,947,381
Credit	MP MATERIALS CORP 0.25 04/01/2026	3,725,951
Credit	NABORS INDUSTRIES INC 1.75 06/15/2029	3,173,681
Credit	NOVAVAX INC 5 12/15/2027	3,784,695
Credit	OPKO HEALTH INC 4.5 02/15/2025	8,568,414
Credit	PEABODY ENERGY CORP 3.25 03/01/2028	15,585,534
Credit	PERMIAN RESOURC OPTG LLC 3.25 04/01/2028	11,032,675
Credit	PLUG POWER INC 3.75 06/01/2025	3,890,771
Credit	PURECYCLE TECHNOLOGIES 7.25 08/15/2030	2,173,908
Credit	QuarterNorth Energy Holding Inc. Initial New Loan (Second Lien)	713,461
Credit	REVANCE THERAPEUTICS INC 1.75 02/15/2027	5,077,440
Credit	RIVIAN AUTO INC 3.625 10/15/2030	17,126,352
Credit	SPHERE ENTERTAINMENT CO 3.5 12/01/2028	3,183,222

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Credit	SPIRIT AIRLINES INC 1 05/15/2026	310,558
Credit	TILRAY BRANDS INC 5.2 06/15/2027	13,122,021
Credit	TRANSOCEAN INC 11.5 01/30/2027	2,457,526
Credit	TRANSOCEAN INC 4 12/15/2025	8,420,843
Credit	TRANSOCEAN INC 4.625 09/30/2029	4,295,806
Credit	VIRGIN GALACTIC HOLDINGS 2.5 02/01/2027	2,697,367
Credit	WAYFAIR INC 3.5 11/15/2028	1,272,166
Credit	WOLFSPEED INC 1.875 12/01/2029	6,407,602
Credit	ZILLOW GROUP INC 0.75 09/01/2024	27,467,006
Credit	ZSCALER INC. 0.125 07/01/2025	4,799,622
Cryptocurrency	CME Bitcoin Fut Dec23	1
Cryptocurrency	CME Bitcoin Fut Jan24	52
Cryptocurrency	CME Ether Future Jan24	10
Energy	BRENT CRUDE FUTR Mar24	42
Energy	CRUDE OIL FUT OPT FEB24 CALL 87.5	134
Energy	CRUDE OIL FUT OPT FEB24 CALL 92.5	(134)
Energy	CRUDE OIL FUT OPT FEB24 PUT 68.5	(5)
Energy	CRUDE OIL FUT OPT FEB24 PUT 72	(5)
Energy	GASOLINE RBOB FUT Feb24	12
Energy	Low Su Gasoil G Feb24	142
Energy	NATURAL GAS FUTR Feb24	(168)
Energy	NATURAL GAS FUTR Mar24	10
Energy	NY Harb ULSD Fut Feb24	101
Energy	WTI CRUDE FUTURE Dec24	9
Energy	WTI CRUDE FUTURE Dec25	19
Energy	WTI CRUDE FUTURE Feb24	86
Energy	WTI CRUDE FUTURE Jun24	(9)
Equities	WORTHINGTON ENTERPRISES	(5,573)
Equities	10X GENOMICS INC-CLASS A	(2,110)
Equities	1-800-FLOWERS.COM INC-CL A	(2,439)
Equities	1ST SOURCE CORP	36
Equities	23ANDME HOLDING CO -CLASS A	(5,568)
Equities	2SEVENTY BIO INC	1,883
Equities	2U INC	(36,280)
Equities	3D SYSTEMS CORP	(28,889)
Equities	3M CO	20,097
Equities	4D MOLECULAR THERAPEUTICS IN	61
Equities	89BIO INC	(4,960)
Equities	8X8 INC	1,085
Equities	908 DEVICES INC	(24)
Equities	A10 NETWORKS INC	(11,621)
Equities	A2A SPA	170,235
Equities	AADI BIOSCIENCE INC	616
Equities	AAON INC	(213)
Equities	AAR CORP	609
Equities	AARON'S CO INC/THE	5,918
Equities	ABBOTT LABORATORIES	3,602
Equities	ABBVIE INC	1,278
Equities	ABCELLERA BIOLOGICS INC	19,429
Equities	ABERCROMBIE & FITCH CO-CL A	4,756
Equities	ABM INDUSTRIES INC	3,734
Equities	ACADEMY SPORTS & OUTDOORS IN	103
Equities	ACADEMY SPORTS & OUTDOORS INC PUT 01/17/2025 40	(262)
Equities	ACADEMY SPORTS & OUTDOORS INC PUT 01/19/2024 43	(935)
Equities	ACADIA HEALTHCARE CO INC	(525)
Equities	ACADIA PHARMACEUTICALS INC	2,411
Equities	ACADIA REALTY TRUST	(2,244)
Equities	ACCEL ENTERTAINMENT INC	2,464
Equities	ACCENTURE PLC-CL A	(582)
Equities	ACCO BRANDS CORP	6,805
Equities	ACCOLADE INC	(1,682)
Equities	ACCURAY INC	(7,676)
Equities	ACEA SPA	(2,967)
Equities	ACELYRIN INC	(17,530)
Equities	ACI WORLDWIDE INC	644
Equities	ACLARIS THERAPEUTICS INC	(603)
Equities	ACM RESEARCH INC-CLASS A	(4,712)
Equities	ACTINIUM PHARMACEUTICALS INC	(282)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	ACUITY BRANDS INC	742
Equities	ACUSHNET HOLDINGS CORP	9,283
Equities	ACV AUCTIONS INC-A	(1,191)
Equities	ADAPTHEALTH CORP	25,402
Equities	ADAPTIVE BIOTECHNOLOGIES	(5,482)
Equities	ADDUS HOMECARE CORP	(238)
Equities	ADECOAGRO SA	14,376
Equities	ADEIA INC	(4,222)
Equities	ADIENT PLC	4,425
Equities	ADMA BIOLOGICS INC	9,724
Equities	ADOBE INC	(83)
Equities	ADT INC	5,175
Equities	ADTALEM GLOBAL EDUCATION INC	(1,846)
Equities	ADTRAN HOLDINGS INC	556
Equities	ADVANCE AUTO PARTS INC	4,770
Equities	ADVANCED DRAINAGE SYSTEMS IN	(1,727)
Equities	ADVANCED ENERGY INDUSTRIES	(125)
Equities	ADVANCED MICRO DEVICES	17,615
Equities	ADVANSIX INC	(15)
Equities	ADVANTAGE SOLUTIONS INC	(1,375)
Equities	AECOM	383
Equities	AEGON LTD-NY REG SHR	21,854
Equities	AEHR TEST SYSTEMS	3,100
Equities	AERCAP HOLDINGS NV	(1,868)
Equities	AEROVATE THERAPEUTICS INC	33
Equities	AEROVIRONMENT INC	(214)
Equities	AERSALE CORP	(1,288)
Equities	AES CORP	2,372
Equities	AEVA TECHNOLOGIES INC	8,737
Equities	AFFILIATED MANAGERS GROUP	(253)
Equities	AFFIRM HOLDINGS INC	(512)
Equities	AFLAC INC	14,608
Equities	AFYA LTD-CLASS A	(1,794)
Equities	AGCO CORP	3,421
Equities	AGENUS INC	(9,055)
Equities	AGILENT TECHNOLOGIES INC	(1,207)
Equities	AGILITI INC	(366)
Equities	AGILON HEALTH INC	25,949
Equities	AGILYSYS INC	582
Equities	AGIOS PHARMACEUTICALS INC	338
Equities	AGNC INVESTMENT CORP	4,978
Equities	AGNICO EAGLE MINES LTD	(2,862)
Equities	AGREE REALTY CORP	(1,934)
Equities	AIR LEASE CORP	(6,455)
Equities	AIR PRODUCTS & CHEMICALS INC	(56)
Equities	AIR TRANSPORT SERVICES GROUP	(2,978)
Equities	AIRBNB INC-CLASS A	2,154
Equities	AKAMAI TECHNOLOGIES INC	3,670
Equities	AKEBIA THERAPEUTICS INC	6,107
Equities	AKERO THERAPEUTICS INC	(1,911)
Equities	ALAMO GROUP INC	(11)
Equities	ALAMOS GOLD INC-CLASS A	2,796
Equities	ALARM.COM HOLDINGS INC	(602)
Equities	ALASKA AIR GROUP INC	16,359
Equities	ALBANY INTL CORP-CL A	(390)
Equities	ALBEMARLE CORP	(2,136)
Equities	ALBERTSONS COS INC - CLASS A	(37,302)
Equities	ALCOA CORP	780
Equities	ALCON INC	(2,303)
Equities	ALDEYRA THERAPEUTICS INC	(3,503)
Equities	ALECTOR INC	(1,513)
Equities	ALEXANDER & BALDWIN INC	1,183
Equities	ALEXANDER'S INC	1
Equities	ALEXANDRIA REAL ESTATE EQUIT	(7,604)
Equities	ALGOMA STEEL GROUP INC	(5,453)
Equities	ALGONQUIN POWER & UTILITIES	8,185
Equities	ALIGHT INC - CLASS A	33,706
Equities	ALIGN TECHNOLOGY INC	107

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	ALIGNMENT HEALTHCARE INC	(2,569)
Equities	ALKAMI TECHNOLOGY INC	(1,955)
Equities	ALKERMES PLC	268
Equities	ALLAKOS INC	5,146
Equities	ALLEGIANTRAVEL CO	6
Equities	ALLEGION PLC	(177)
Equities	ALLEGRO MICROSYSTEMS INC	2,403
Equities	ALLETE INC	1,080
Equities	ALLIANT ENERGY CORP	(364)
Equities	ALLIENT INC	141
Equities	ALLISON TRANSMISSION HOLDING	112
Equities	ALLOGENE THERAPEUTICS INC	(57)
Equities	ALLOVIR INC	21,249
Equities	ALLSTATE CORP	(18,248)
Equities	ALLY FINANCIAL INC	1,282
Equities	ALNYLAM PHARMACEUTICALS INC	6
Equities	ALPHA & OMEGA SEMICONDUCTOR	(1,013)
Equities	ALPHA METALLURGICAL RESOURCE	(1,272)
Equities	ALPHABET INC-CL A	12,342
Equities	ALPHABET INC-CL C	52,895
Equities	ALPHATEC HOLDINGS INC	14,936
Equities	ALPINE IMMUNE SCIENCES INC	999
Equities	ALTA EQUIPMENT GROUP INC	(2,018)
Equities	ALTAIR ENGINEERING INC - A	(209)
Equities	ALTERYX INC - CLASS A	(1,168)
Equities	ALTICE USA INC- A	41,473
Equities	ALTIMMUNE INC	(21,379)
Equities	ALTO INGREDIENTS INC	6,955
Equities	ALTRIA GROUP INC	(733)
Equities	ALTUS POWER INC	(4,430)
Equities	AMALGAMATED FINANCIAL CORP	(221)
Equities	AMARIN CORP PLC -ADR	10,455
Equities	A-MARK PRECIOUS METALS INC	(1,370)
Equities	AMAZON.COM INC	52,410
Equities	AMBAC FINANCIAL GROUP INC	5,063
Equities	AMBARELLA INC	3,165
Equities	AMBEV SA-ADR	(9,026)
Equities	AMC ENTERTAINMENT HLDS-CL A	82,322
Equities	AMC NETWORKS INC-A	(120)
Equities	AMCOR PLC	3,393
Equities	AMDOCS LTD	(195)
Equities	AMEDISYS INC	(130)
Equities	AMERANT BANCORP INC	11
Equities	AMEREN CORPORATION	(4,549)
Equities	AMERESCO INC-CL A	(2,813)
Equities	AMERICAN AIRLINES GROUP INC	17,941
Equities	AMERICAN ASSETS TRUST INC	2,149
Equities	AMERICAN AXLE & MFG HOLDINGS	(15,295)
Equities	AMERICAN EAGLE OUTFITTERS	21,823
Equities	AMERICAN ELECTRIC POWER	1,047
Equities	AMERICAN EQUITY INVT LIFE HL	6,119
Equities	AMERICAN EXPRESS CO	(12,060)
Equities	AMERICAN FINANCIAL GROUP INC	(42)
Equities	AMERICAN HOMES 4 RENT- A	4,909
Equities	AMERICAN INTERNATIONAL GROUP	(15,220)
Equities	AMERICAN SOFTWARE INC-CL A	(1,131)
Equities	AMERICAN STATES WATER CO	530
Equities	AMERICAN SUPERCONDUCTOR CORP	19,980
Equities	AMERICAN TOWER CORP	(2,000)
Equities	AMERICAN VANGUARD CORP	635
Equities	AMERICAN WATER WORKS CO INC	41
Equities	AMERICAN WELL CORP-CLASS A	(8,837)
Equities	AMERICAN WOODMARK CORP	254
Equities	AMERICA'S CAR-MART INC	494
Equities	AMERICOLD REALTY TRUST INC	6,825
Equities	AMERIPRISE FINANCIAL INC	(619)
Equities	AMERIS BANCORP	9,559
Equities	AMERISAFE INC	190

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	AMETEK INC	3,581
Equities	AMGEN INC	948
Equities	AMICUS THERAPEUTICS INC	(2,288)
Equities	AMKOR TECHNOLOGY INC	106
Equities	AMMO INC	2,844
Equities	AMN HEALTHCARE SERVICES INC	(1,104)
Equities	AMNEAL PHARMACEUTICALS INC	5,705
Equities	AMPHASTAR PHARMACEUTICALS IN	(3,485)
Equities	AMPHENOL CORP-CL A	(15,767)
Equities	AMPLIFON SPA	7,247
Equities	AMPLIFY ENERGY CORP	9,399
Equities	AMPLITUDE INC-CLASS A	(3,550)
Equities	AMYLYX PHARMACEUTICALS INC	(82)
Equities	ANALOG DEVICES INC	(7,795)
Equities	ANAPTYSBIO INC	650
Equities	ANAVEX LIFE SCIENCES CORP	(1,127)
Equities	ANDERSONS INC/THE	999
Equities	ANGI INC	(10,295)
Equities	ANGIODYNAMICS INC	199
Equities	ANGLOGOLD ASHANTI PLC	(3,584)
Equities	ANHEUSER-BUSCH INBEV-SPN ADR	(22,584)
Equities	ANI PHARMACEUTICALS INC	1,315
Equities	ANIKA THERAPEUTICS INC	655
Equities	ANIMA HOLDING SPA	5,715
Equities	ANNALY CAPITAL MANAGEMENT IN	(16,169)
Equities	ANNALY CAPITAL MGMT	4,677
Equities	ANNEXON INC	14
Equities	ANSYS INC	(881)
Equities	ANTERIX INC	(184)
Equities	ANTERO MIDSTREAM CORP	2,862
Equities	ANTERO RESOURCES CORP	(2,071)
Equities	ANTERO RESOURCES CORP PUT 01/19/2024 17	(604)
Equities	ANYWHERE REAL ESTATE INC	8,624
Equities	AON PLC-CLASS A	8,244
Equities	APA CORP	2,749
Equities	APARTMENT INCOME REIT CO	(1,505)
Equities	APARTMENT INVT & MGMT CO -A	1,821
Equities	APELLIS PHARMACEUTICALS INC	191
Equities	API GROUP CORP	(2,157)
Equities	APOGEE ENTERPRISES INC	27
Equities	APOGEE THERAPEUTICS INC	(1,631)
Equities	APOLLO COMMERCIAL REAL ESTAT	(1,383)
Equities	APOLLO GLOBAL MANAGEMENT INC	(468)
Equities	APOLLO MEDICAL HOLDINGS INC	158
Equities	APPFOLIO INC - A	3,784
Equities	APPIAN CORP-A	745
Equities	APPLE HOSPITALITY REIT INC	(21,588)
Equities	APPLE INC	(3,875)
Equities	APPLIED DIGITAL CORP	(70,309)
Equities	APPLIED INDUSTRIAL TECH INC	90
Equities	APPLIED MATERIALS INC	5,226
Equities	APPLIED OPTOELECTRONICS INC	(17,286)
Equities	APPLIED THERAPEUTICS INC	(9)
Equities	APPROVIN CORP-CLASS A	9,342
Equities	APTARGROUP INC	1,368
Equities	APTIV PLC	(1,092)
Equities	ARAMARK	(73,707)
Equities	ARBOR REALTY TRUST INC	(51,031)
Equities	ARBOR REALTY TRUST INC CALL 01/17/2025 15	(900)
Equities	ARBOR REALTY TRUST INC CALL 01/19/2024 17.5	(1,294)
Equities	ARBOR REALTY TRUST INC CALL 08/15/2025 15	(3)
Equities	ARBOR REALTY TRUST INC PUT 01/19/2024 10	466
Equities	ARBOR REALTY TRUST INC PUT 08/15/2025 5	1,177
Equities	ARBUTUS BIOPHARMA CORP	(1,762)
Equities	ARCBEST CORP	(177)
Equities	ARCELLX INC	(43)
Equities	ARCELORMITTAL-NY REGISTERED	(3,091)
Equities	ARCH CAPITAL GROUP LTD	1,668

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	ARCH RESOURCES INC	320
Equities	ARCHER-DANIELS-MIDLAND CO	(1,624)
Equities	ARCHROCK INC	(2,651)
Equities	ARCOS DORADOS HOLDINGS INC-A	(23,692)
Equities	ARCOSA INC	(639)
Equities	ARCTURUS THERAPEUTICS HOLDIN	3,444
Equities	ARCUS BIOSCIENCES INC	(808)
Equities	ARCUTIS BIOTHERAPEUTICS INC	16,118
Equities	ARDAGH METAL PACKAGING SA	5,035
Equities	ARDELYX INC	(22,392)
Equities	ARDMORE SHIPPING CORP	2,047
Equities	ARES COMMERCIAL REAL ESTATE	3,502
Equities	ARES MANAGEMENT CORP - A	(13,359)
Equities	ARGAN INC	974
Equities	ARGENX SE - ADR	(23)
Equities	ARHAUS INC	(11,587)
Equities	ARIS WATER SOLUTIONS INC-A	2,415
Equities	ARISTA NETWORKS INC	2,544
Equities	ARISTON HOLDING NV	(4,769)
Equities	ARKO CORP	(3,465)
Equities	ARLO TECHNOLOGIES INC	2,918
Equities	ARM HOLDINGS PLC	(4,547)
Equities	ARMADA HOFFLER PROPERTIES IN	270
Equities	ARMOUR RESIDENTIAL REIT INC	(2,928)
Equities	ARMSTRONG WORLD INDUSTRIES	(828)
Equities	ARRAY TECHNOLOGIES INC	188
Equities	ARROW ELECTRONICS INC	4,043
Equities	ARROWHEAD PHARMACEUTICALS IN	(483)
Equities	ARS PHARMACEUTICALS INC	(6,345)
Equities	ARTESIAN RESOURCES CORP-CL A	23
Equities	ARTHUR J GALLAGHER & CO	(9)
Equities	ARTISAN PARTNERS ASSET MA -A	(1,736)
Equities	ARTIVION INC	(571)
Equities	ARVINAS INC	(869)
Equities	ASANA INC - CL A	6,999
Equities	ASBURY AUTOMOTIVE GROUP	2
Equities	ASCENDIS PHARMA A/S - ADR	(166)
Equities	ASE TECHNOLOGY HOLDING -ADR	(37,404)
Equities	ASGN INC	(2,199)
Equities	ASHLAND INC	(3,868)
Equities	ASML HOLDING NV-NY REG SHS	(683)
Equities	ASPEN AEROGELS INC	(6,235)
Equities	ASPEN TECHNOLOGY INC	(351)
Equities	ASSERTIO HOLDINGS INC	(48,605)
Equities	ASSETMARK FINANCIAL HOLDINGS	337
Equities	ASSICURAZIONI GENERALI	(9,028)
Equities	ASSOCIATED BANC-CORP	215
Equities	ASSURANT INC	124
Equities	ASSURED GUARANTY LTD	1,649
Equities	ASTEC INDUSTRIES INC	210
Equities	ASTRAZENECA PLC-SPONS ADR	(655)
Equities	ASTRIA THERAPEUTICS INC	(713)
Equities	ASTRONICS CORP	(95)
Equities	ASURE SOFTWARE INC	(584)
Equities	AT&T INC	144,255
Equities	ATEA PHARMACEUTICALS INC	2,943
Equities	ATI INC	786
Equities	ATKORE INC	(336)
Equities	ATLANTA BRAVES HOLDINGS IN-A	(476)
Equities	ATLANTA BRAVES HOLDINGS IN-C	376
Equities	ATLANTIC UNION BANKSHARES CO	(1,830)
Equities	ATLANTICA SUSTAINABLE INFRAS	7,207
Equities	ATLAS ENERGY SOLUTIONS INC	(1,354)
Equities	ATLISSIAN CORP-CL A	3,264
Equities	ATMOS ENERGY CORP	129
Equities	ATRICURE INC	6,907
Equities	ATRION CORPORATION	(22)
Equities	ATS CORP	70

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	AUDICODES LTD	(127)
Equities	AUGMEDIX INC	(1,477)
Equities	AURINIA PHARMACEUTICALS INC	(10,322)
Equities	AURORA INNOVATION INC	(98,475)
Equities	AUTODESK INC	(1,177)
Equities	AUTOLIV INC	1,108
Equities	AUTOMATIC DATA PROCESSING	(1,210)
Equities	AUTONATION INC	4,675
Equities	AUTOZONE INC	127
Equities	AVADEL PHARMACEUTICALS-ADR	(10,777)
Equities	AVALONBAY COMMUNITIES INC	(65)
Equities	AVANGRID INC	(577)
Equities	AVANOS MEDICAL INC	422
Equities	AVANTOR INC	(846)
Equities	AVEPOINT INC	(2,369)
Equities	AVERY DENNISON CORP	(172)
Equities	AVIAT NETWORKS INC	897
Equities	AVID BIOSERVICES INC	3,939
Equities	AVIDITY BIOSCIENCES INC	(596)
Equities	AVIDXCHANGE HOLDINGS INC	(9,166)
Equities	AVIENT CORP	(6,250)
Equities	AVIS BUDGET GROUP INC	(1,613)
Equities	AVISTA CORP	(395)
Equities	AVITA MEDICAL INC	(273)
Equities	AVNET INC	3,388
Equities	AXALTA COATING SYSTEMS LTD	16,604
Equities	AXCELIS TECHNOLOGIES INC	453
Equities	AXIS CAPITAL HOLDINGS LTD	15,392
Equities	AXOGEN INC	(5,439)
Equities	AXON ENTERPRISE INC	92
Equities	AXONICS INC	564
Equities	AXOS FINANCIAL INC	(1,044)
Equities	AXSOME THERAPEUTICS INC	345
Equities	AZEK CO INC/THE	1,409
Equities	AZENTA INC	(219)
Equities	AZIMUT HOLDING SPA	(2,231)
Equities	AZUL SA-ADR	20,981
Equities	AZZ INC	225
Equities	B&G FOODS INC	14,823
Equities	B2GOLD CORP	(407)
Equities	BABCOCK & WILCOX ENTERPR	11,142
Equities	BADGER METER INC	780
Equities	BAKER HUGHES CO	(365)
Equities	BALCHEM CORP	200
Equities	BALL CORP	3,197
Equities	BALLARD POWER SYSTEMS INC	7,933
Equities	BALLY'S CORP	(1,351)
Equities	BANC OF CALIFORNIA INC	(28,530)
Equities	BANCA GENERALI SPA	2,807
Equities	BANCA IFIS SPA	(1,968)
Equities	BANCA MEDIOLANUM SPA	(12,220)
Equities	BANCA MONTE DEI PASCHI SIENA	87,910
Equities	BANCA POPOLARE DI SONDRIO	5,603
Equities	BANCFIRST CORP	374
Equities	BANCO BPM SPA	(30,272)
Equities	BANCO BRADESCO-ADR	9,947
Equities	BANCO DE CHILE-ADR	(344)
Equities	BANCO LATINOAMERICANO COME-E	1,221
Equities	BANCO SANTANDER-CHILE-ADR	(408)
Equities	BANCOLOMBIA S.A.-SPONS ADR	(3,346)
Equities	BANCORP INC/THE	(518)
Equities	BANDWIDTH INC-CLASS A	(1,928)
Equities	BANK FIRST CORP	64
Equities	BANK OF AMERICA CORP	164,743
Equities	BANK OF HAWAII CORP	(99)
Equities	BANK OF MARIN BANCORP/CA	(212)
Equities	BANK OF MONTREAL	(647)
Equities	BANK OF N.T. BUTTERFIELD&SON	(386)

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	BANK OF NEW YORK MELLON CORP	(1,167)
Equities	BANK OF NOVA SCOTIA	1,364
Equities	BANK OZK	570
Equities	BANKUNITED INC	7,008
Equities	BANNER CORPORATION	(45)
Equities	BARCLAYS PLC-SPONS ADR	(127,496)
Equities	BARK INC	7,917
Equities	BARNES GROUP INC	(4,722)
Equities	BARRETT BUSINESS SVCS INC	(109)
Equities	BARRICK GOLD CORP	3,065
Equities	BATH & BODY WORKS INC	(4,543)
Equities	BAUSCH HEALTH COS INC	20,629
Equities	BAXTER INTERNATIONAL INC	16,130
Equities	BAYTEX ENERGY CORP	(14,091)
Equities	BCE INC	21,600
Equities	BEACON ROOFING SUPPLY INC	9,448
Equities	BEAM THERAPEUTICS INC	(1,708)
Equities	BEAUTY HEALTH CO/THE	90,607
Equities	BEAZER HOMES USA INC	(1,934)
Equities	BECTON DICKINSON AND CO	296
Equities	BEL FUSE INC-CL B	295
Equities	BELDEN INC	(771)
Equities	BELLRING BRANDS INC	349
Equities	BENCHMARK ELECTRONICS INC	373
Equities	BENTLEY SYSTEMS INC-CLASS B	(1,381)
Equities	BERKSHIRE HATHAWAY INC-CL B	(7,521)
Equities	BERKSHIRE HILLS BANCORP INC	(1,409)
Equities	BERRY CORP	12,353
Equities	BERRY GLOBAL GROUP INC	391
Equities	BEST BUY CO INC	(1,363)
Equities	BEYOND INC	(2,770)
Equities	BFF BANK SPA	(1,259)
Equities	BGC GROUP INC-A	1,956
Equities	BHP GROUP LTD-SPON ADR	(32,227)
Equities	BICYCLE THERAPEUTICS PLC-ADR	1,369
Equities	BIESSE SPA	(1,463)
Equities	BIG LOTS INC	(7,656)
Equities	BIGCOMMERCE HOLDINGS-SER 1	(1,128)
Equities	BILL HOLDINGS INC	243
Equities	BILL HOLDINGS INC CALL 01/17/2025 100	(187)
Equities	BILL HOLDINGS INC CALL 01/17/2025 130	(140)
Equities	BILL HOLDINGS INC CALL 01/17/2025 65	(140)
Equities	BILL HOLDINGS INC CALL 01/19/2024 170	(116)
Equities	BIOCRIST PHARMACEUTICALS INC	16,762
Equities	BIOGEN INC	(2,627)
Equities	BIOHAVEN LTD	149
Equities	BIOLIFE SOLUTIONS INC	(343)
Equities	BIOMARIN PHARMACEUTICAL INC	(231)
Equities	BIOMEA FUSION INC	(6,182)
Equities	BIONTECH SE-ADR	(317)
Equities	BIO-RAD LABORATORIES-A	(538)
Equities	BIO-TECHNE CORP	733
Equities	BJ'S RESTAURANTS INC	(9,108)
Equities	BJ'S WHOLESALE CLUB HOLDINGS	458
Equities	BLACK DIAMOND THERAPEUTICS I	22,175
Equities	BLACK HILLS CORP	3,248
Equities	BLACKBAUD INC	(155)
Equities	BLACKBERRY LTD	(14,524)
Equities	BLACKLINE INC	2,597
Equities	BLACKROCK INC	(258)
Equities	BLACKSTONE INC	(7,744)
Equities	BLACKSTONE MORTGAGE TRU-CL A	(2,123)
Equities	BLACKSTONE MORTGAGE TRUST INC CALL 01/17/2025 25	(324)
Equities	BLACKSTONE MORTGAGE TRUST INC CALL 07/19/2024 25	(886)
Equities	BLACKSTONE MORTGAGE TRUST INC PUT 01/17/2025 18	854
Equities	BLACKSTONE MORTGAGE TRUST INC PUT 01/19/2024 18	539
Equities	BLADE AIR MOBILITY INC	(4,871)
Equities	BLINK CHARGING CO	2,806

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	BLOCK INC	35,225
Equities	BLOOM ENERGY CORP- A	(219,161)
Equities	BLOOM ENERGY CORP CALL 01/17/2025 10	(374)
Equities	BLOOM ENERGY CORP CALL 01/17/2025 25	(374)
Equities	BLOOM ENERGY CORP CALL 01/19/2024 20	(218)
Equities	BLOOM ENERGY CORP CALL 06/21/2024 15	(970)
Equities	BLOOM ENERGY CORP PUT 01/17/2025 15	(374)
Equities	BLOOM ENERGY CORP PUT 06/21/2024 15	(980)
Equities	BLOOMIN' BRANDS INC	(13,095)
Equities	BLUE BIRD CORP	2,944
Equities	BLUE OWL CAPITAL INC	(4,397)
Equities	BLUEBIRD BIO INC	117,655
Equities	BLUELINX HOLDINGS INC	158
Equities	BLUEPRINT MEDICINES CORP	1,332
Equities	BOEING CO/THE	134
Equities	BOISE CASCADE CO	(1,482)
Equities	BOK FINANCIAL CORPORATION	3,273
Equities	BOOKING HOLDINGS INC	479
Equities	BOOT BARN HOLDINGS INC	805
Equities	BOOZ ALLEN HAMILTON HOLDINGS	94
Equities	BORGWARNER INC	(280)
Equities	BORR DRILLING LTD	(236,326)
Equities	BORR DRILLING LTD PUT 07/19/2024 7.5	(374)
Equities	BORR DRILLING LTD PUT 12/20/2024 7.5	(381)
Equities	BOSTON BEER COMPANY INC-A	221
Equities	BOSTON OMAHA CORP-CL A	1,492
Equities	BOSTON PROPERTIES INC	11
Equities	BOSTON SCIENTIFIC CORP	(7,741)
Equities	BOWMAN CONSULTING GROUP LTD	(351)
Equities	BOX INC - CLASS A	(43,160)
Equities	BOYD GAMING CORP	(9,900)
Equities	BP PLC-SPONS ADR	82,238
Equities	BPER BANCA	47,443
Equities	BRADY CORPORATION - CL A	5,414
Equities	BRAEMAR HOTELS & RESORTS INC	4,138
Equities	BRANDYWINE REALTY TRUST	13,682
Equities	BRASKEM SA-CLASS A- ADR	891
Equities	BRAZE INC-A	931
Equities	BREAD FINANCIAL HOLDINGS INC	(11,883)
Equities	BREAD FINANCIAL HOLDINGS INC CALL 06/21/2024 30	(80)
Equities	BREMBO SPA	6,437
Equities	BRIDGE INVESTMENT GRP HDS-A	151
Equities	BRIDGEBIO PHARMA INC	(81,087)
Equities	BRIDGEBIO PHARMA INC CALL 01/17/2025 25	(169)
Equities	BRIDGEBIO PHARMA INC CALL 01/17/2025 35	(1,338)
Equities	BRIDGEBIO PHARMA INC CALL 01/17/2025 40	(41)
Equities	BRIDGEBIO PHARMA INC CALL 01/17/2025 50	(54)
Equities	BRIDGEBIO PHARMA INC PUT 01/17/2025 15	607
Equities	BRIDGEBIO PHARMA INC PUT 01/17/2025 35	(584)
Equities	BRIGHT HORIZONS FAMILY SOLUT	3,329
Equities	BRIGHTHOUSE FINANCIAL INC	11,238
Equities	BRIGHTSPHERE INVESTMENT GROU	2,696
Equities	BRIGHTSPIRE CAPITAL INC	(2,551)
Equities	BRIGHTVIEW HOLDINGS INC	2,301
Equities	BRINKER INTERNATIONAL INC	4,973
Equities	BRINK'S CO/THE	(244)
Equities	BRISTOL-MYERS SQUIBB CO	10,810
Equities	BRISTOW GROUP INC	(1,368)
Equities	BRITISH AMERICAN TOB-SP ADR	(2,823)
Equities	BRIXMOR PROPERTY GROUP INC	(632)
Equities	BROADCOM INC	(72)
Equities	BROADRIDGE FINANCIAL SOLUTIO	2,413
Equities	BROADSTONE NET LEASE INC	(11,586)
Equities	BROOKDALE SENIOR LIVING INC	(2,814)
Equities	BROOKFIELD ASSET MGMT-A	(17,015)
Equities	BROOKFIELD CORP	(9,755)
Equities	BROOKFIELD INFRASTRUCTURE-A	25,714
Equities	BROOKFIELD RENEWABLE COR-A	(538)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	BROOKLINE BANCORP INC	2,211
Equities	BROWN & BROWN INC	2,729
Equities	BROWN-FORMAN CORP-CLASS A	(746)
Equities	BROWN-FORMAN CORP-CLASS B	(9,033)
Equities	BRP GROUP INC-A	1,178
Equities	BRP INC/CA- SUB VOTING	(13)
Equities	BRUKER CORP	(290)
Equities	BRUNELLO CUCINELLI SPA	1,876
Equities	BRUNSWICK CORP	(12,118)
Equities	BUCKLE INC/THE	(9,040)
Equities	BUILD-A-BEAR WORKSHOP INC	(1,346)
Equities	BUILDERS FIRSTSOURCE INC	(2,134)
Equities	BUMBLE INC-A	(9,852)
Equities	BUNGE GLOBAL SA	446
Equities	BURFORD CAPITAL LTD	(1,239)
Equities	BURKE & HERBERT FINANCIAL SE	(78)
Equities	BURLINGTON STORES INC	(42)
Equities	BUTTERFLY NETWORK INC	13,082
Equities	BUZZI SPA	5,169
Equities	BWX TECHNOLOGIES INC	5,201
Equities	BYLINE BANCORP INC	1,257
Equities	C.H. ROBINSON WORLDWIDE INC	1,411
Equities	C3.AI INC-A	655
Equities	CABALETTA BIO INC	(5,795)
Equities	CABLE ONE INC	53
Equities	CABOT CORP	230
Equities	CAC40 10 EURO FUT Jan24	140
Equities	CACI INTERNATIONAL INC -CL A	236
Equities	CACTUS INC - A	3,251
Equities	CADENCE BANK	(1,680)
Equities	CADENCE DESIGN SYS INC	(104)
Equities	CADRE HOLDINGS INC	(690)
Equities	CAE INC	4,496
Equities	CAESARS ENTERTAINMENT INC	10,824
Equities	CALAVO GROWERS INC	(284)
Equities	CALERES INC	(8,560)
Equities	CALIFORNIA RESOURCES CORP	879
Equities	CALIFORNIA WATER SERVICE GRP	(2,478)
Equities	CALIX INC	17
Equities	CALLON PETROLEUM CO	(2,003)
Equities	CAL-MAINE FOODS INC	(4,409)
Equities	CAMBIUM NETWORKS CORP	(3,361)
Equities	CAMBRIDGE BANCORP	9
Equities	CAMDEN PROPERTY TRUST	(2,900)
Equities	CAMECO CORP	(481)
Equities	CAMPBELL SOUP CO	(7,029)
Equities	CAMPING WORLD HOLDINGS INC-A	22,490
Equities	CAMTEK LTD	(3,247)
Equities	CAN IMPERIAL BK OF COMMERCE	(6,626)
Equities	CANADA GOOSE HOLDINGS INC	(21,359)
Equities	CANADIAN NATL RAILWAY CO	1,156
Equities	CANADIAN NATURAL RESOURCES	(10,298)
Equities	CANADIAN PACIFIC KANSAS CITY	(3,552)
Equities	CANADIAN SOLAR INC	3,324
Equities	CANNAE HOLDINGS INC	(3,697)
Equities	CANTALOUPE INC	(2,811)
Equities	CAPITAL ONE FINANCIAL CORP	319
Equities	CAPITOL FEDERAL FINANCIAL IN	4,326
Equities	CAPRI HOLDINGS LTD	(10,203)
Equities	CARDINAL HEALTH INC	744
Equities	CARDLYTICS INC	2,017
Equities	CAREDX INC	(915)
Equities	CAREL INDUSTRIES SPA	(1,165)
Equities	CAREMAX INC	411
Equities	CARETRUST REIT INC	(5,728)
Equities	CARGURUS INC	(13,222)
Equities	CARIBOU BIOSCIENCES INC	(10,507)
Equities	CARLISLE COS INC	(81)

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	CARLYLE GROUP INC/THE	(17,776)
Equities	CARMAX INC	17,248
Equities	CARNIVAL CORP	(550,100)
Equities	CARNIVAL CORP CALL 01/17/2025 12.5	(1,364)
Equities	CARNIVAL CORP CALL 01/17/2025 15	(554)
Equities	CARNIVAL CORP CALL 01/19/2024 12.5	(1,257)
Equities	CARNIVAL CORP CALL 12/19/2025 12	(886)
Equities	CARNIVAL CORP CALL 12/19/2025 20	(591)
Equities	CARNIVAL CORP PUT 01/17/2025 10	(797)
Equities	CARNIVAL CORP PUT 01/17/2025 20	(1,964)
Equities	CARNIVAL CORP PUT 01/19/2024 12.5	629
Equities	CARNIVAL PLC-ADR	29,262
Equities	CARPARTS.COM INC	16,257
Equities	CARPENTER TECHNOLOGY	1,272
Equities	CARRIAGE SERVICES INC	(426)
Equities	CARRIER GLOBAL CORP	12,392
Equities	CARROLS RESTAURANT GROUP INC	5,370
Equities	CARS.COM INC	(2,853)
Equities	CARTER'S INC	5,062
Equities	CARTESIAN THERAPEUTICS INC	4,080
Equities	CARTESIAN THERAPEUTICS-CVR	2,574
Equities	CARVANA CO	(13,563)
Equities	CARVANA CO PUT 01/17/2025 25	168
Equities	CARVANA CO PUT 01/19/2024 10	(123)
Equities	CARVANA CO PUT 03/15/2024 60	154
Equities	CASELLA WASTE SYSTEMS INC-A	(3,939)
Equities	CASEY'S GENERAL STORES INC	(191)
Equities	CASS INFORMATION SYSTEMS INC	48
Equities	CASTLE BIOSCIENCES INC	3,839
Equities	CATALENT INC	3,634
Equities	CATALYST PHARMACEUTICALS INC	(286)
Equities	CATERPILLAR INC	(472)
Equities	CATHAY GENERAL BANCORP	(826)
Equities	CAVCO INDUSTRIES INC	(131)
Equities	CBIZ INC	(17)
Equities	CBL & ASSOCIATES PROPERTIES	296
Equities	CBOE GLOBAL MARKETS INC	(184)
Equities	CBOE VIX FUTURE Jan24	1
Equities	CBOT B-1 Seat	1
Equities	CBOT B-2 Seat	0
Equities	CBRE GROUP INC - A	348
Equities	CCC INTELLIGENT SOLUTIONS HO	(795)
Equities	CDW CORP/DE	(4,819)
Equities	CECO ENVIRONMENTAL CORP	3,532
Equities	CELANESE CORP	(76)
Equities	CELESTICA INC	3,343
Equities	CELLEX THERAPEUTICS INC	(1,076)
Equities	CELSIUS HOLDINGS INC	1,978
Equities	CENCORA INC	(497)
Equities	CENOVUS ENERGY INC	1,556
Equities	CENTENE CORP	31,440
Equities	CENTERPOINT ENERGY INC	3,013
Equities	CENTERSPACE	345
Equities	CENTRAIS ELETRICAS BR-SP ADR	(12,094)
Equities	CENTRAL GARDEN & PET CO	238
Equities	CENTRAL GARDEN AND PET CO-A	1,416
Equities	CENTRAL PACIFIC FINANCIAL CO	469
Equities	CENTRUS ENERGY CORP-CLASS A	74
Equities	CENTURY ALUMINUM COMPANY	(3,691)
Equities	CENTURY COMMUNITIES INC	(412)
Equities	CERENCO INC	5,791
Equities	CEREVEL THERAPEUTICS HOLDING	(564)
Equities	CERIDIAN HCM HOLDING INC	2,242
Equities	CERTARA INC	(12,783)
Equities	CERUS CORP	2,215
Equities	CEVA INC	22
Equities	CF INDUSTRIES HOLDINGS INC	(696)
Equities	CGI INC	(215)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	CHAMPIONX CORP	(320)
Equities	CHARGEPOINT HOLDINGS INC	52,842
Equities	CHARLES RIVER LABORATORIES	80
Equities	CHART INDUSTRIES INC	2,329
Equities	CHARTER COMMUNICATIONS INC-A	1,355
Equities	CHATHAM LODGING TRUST	(1,347)
Equities	CHECK POINT SOFTWARE TECH	2,187
Equities	CHEESECAKE FACTORY INC/THE	(4,928)
Equities	CHEFS' WAREHOUSE INC/THE	(5,225)
Equities	CHEGG INC	1,671
Equities	CHEMED CORP	89
Equities	CHEMOURS CO/THE	(6,903)
Equities	CHENIERE ENERGY INC	7,793
Equities	CHESAPEAKE ENERGY CORP	(408)
Equities	CHESAPEAKE UTILITIES CORP	(62)
Equities	CHEVRON CORP	3,113
Equities	CHEWY INC - CLASS A	4,835
Equities	CHILDREN'S PLACE INC/THE	11,308
Equities	CHIMERA INVESTMENT CORP	(21,299)
Equities	CHIPOTLE MEXICAN GRILL INC	(1,536)
Equities	CHOICE HOTELS INTL INC	(1,630)
Equities	CHORD ENERGY CORP	(768)
Equities	CHUBB LTD	(2,713)
Equities	CHUNGHWA TELECOM LT-SPON ADR	(559)
Equities	CHURCH & DWIGHT CO INC	(450)
Equities	CHURCHILL DOWNS INC	(279)
Equities	CHUY'S HOLDINGS INC	(256)
Equities	CIA CERVECERIAS UNI-SPON ADR	(669)
Equities	CIA ENERGETICA DE-SPON ADR	(1,138)
Equities	CIA SANEAMIENTO BASICO DE-ADR	(185)
Equities	CIA SIDERURGICA NACL-SP ADR	9,389
Equities	CIENA CORP	5,028
Equities	CIMPRESS PLC	(127)
Equities	CINCINNATI FINANCIAL CORP	4,328
Equities	CINEMARK HOLDINGS INC	10,394
Equities	CINTAS CORP	136
Equities	CIRRUS LOGIC INC	(1)
Equities	CISCO SYSTEMS INC	(20,427)
Equities	CITI TRENDS INC	(1,032)
Equities	CITIGROUP INC	7,238
Equities	CITIZENS FINANCIAL GROUP	82,234
Equities	CITY HOLDING CO	37
Equities	CITY OFFICE REIT INC	(214)
Equities	CIVITAS RESOURCES INC	(13,391)
Equities	CLARIVATE PLC	(26,852)
Equities	CLAROS MORTGAGE TRUST INC	(2,269)
Equities	CLARUS CORP	5,356
Equities	CLEAN ENERGY FUELS CORP	(3,136)
Equities	CLEAN HARBORS INC	(6)
Equities	CLEANSARK INC	(84,822)
Equities	CLEAR CHANNEL OUTDOOR HOLDING INC	(9,367)
Equities	CLEAR SECURE INC -CLASS A	6,245
Equities	CLEARFIELD INC	694
Equities	CLEARPOINT NEURO INC	496
Equities	CLEARWATER ANALYTICS HDS-A	5,698
Equities	CLEARWATER PAPER CORP	782
Equities	CLEARWAY ENERGY INC-A	215
Equities	CLEARWAY ENERGY INC-C	(22,879)
Equities	CLEVELAND-CLIFFS INC	14,780
Equities	CLOROX COMPANY	1,495
Equities	CLOUDFLARE INC - CLASS A	16,011
Equities	CLOVER HEALTH INVESTMENTS CO	3,936
Equities	CME GROUP INC	11,022
Equities	CME IOM SEAT	0
Equities	CME SEAT	1
Equities	CME Seat Deposit	0
Equities	CMS ENERGY CORP	(66,543)
Equities	CNA FINANCIAL CORP	199

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	CNH INDUSTRIAL NV	(1,310)
Equities	CNO FINANCIAL GROUP INC	(295)
Equities	CNX RESOURCES CORP	23,731
Equities	COASTAL FINANCIAL CORP/WA	96
Equities	COCA-COLA CO/THE	(101,144)
Equities	COCA-COLA CONSOLIDATED INC	(461)
Equities	COCA-COLA EUROPACIFIC PARTNERS PLC	(3,758)
Equities	CODEXIS INC	(922)
Equities	COEUR MINING INC	(31,044)
Equities	COGENT BIOSCIENCES INC	7,169
Equities	COGENT COMMUNICATIONS HOLDIN	(2,603)
Equities	COGNEX CORP	(5,861)
Equities	COGNIZANT TECH SOLUTIONS-A	(5,580)
Equities	COGNYTE SOFTWARE LTD	(325)
Equities	COHEN & STEERS INC	(1,189)
Equities	COHERENT CORP	2,533
Equities	COHERUS BIOSCIENCES INC	(4,566)
Equities	COHU INC	(342)
Equities	COINBASE GLOBAL INC -CLASS A	(527)
Equities	COLGATE-PALMOLIVE CO	14,266
Equities	COLLEGIUM PHARMACEUTICAL INC	1,954
Equities	COLLIERS INTL GR-SUBORD VOT	(1,076)
Equities	COLUMBIA BANKING SYSTEM INC	(8,850)
Equities	COLUMBIA FINANCIAL INC	(301)
Equities	COLUMBIA SPORTSWEAR CO	(12,548)
Equities	COLUMBUS MCKINNON CORP/NY	77
Equities	COMCAST CORP-CLASS A	(80,154)
Equities	COMERICA INC	4,881
Equities	COMEX FULL SEAT	1
Equities	COMFORT SYSTEMS USA INC	15
Equities	COMMERCE BANCSHARES INC	1,557
Equities	COMMERCIAL METALS CO	4,118
Equities	COMMERCIAL VEHICLE GROUP INC	(1,692)
Equities	COMMSCOPE HOLDING CO INC	78,416
Equities	COMMUNITY BANK SYSTEM INC	(108)
Equities	COMMUNITY HEALTH SYSTEMS INC	(1,356)
Equities	COMMUNITY HEALTHCARE TRUST I	410
Equities	COMMUNITY TRUST BANCORP INC	23
Equities	COMMVAULT SYSTEMS INC	85
Equities	COMPANHIA PARANAENSE DE ENER	(3,471)
Equities	COMPASS DIVERSIFIED HOLDINGS	1,021
Equities	COMPASS INC - CLASS A	2,078
Equities	COMPASS MINERALS INTERNATIONAL	(3,898)
Equities	COMPUTER PROGRAMS & SYSTEMS	(1,758)
Equities	COMSTOCK RESOURCES INC	(9,175)
Equities	COMTECH TELECOMMUNICATIONS	3,154
Equities	CONAGRA BRANDS INC	58
Equities	CONCENTRIX CORP	(4,230)
Equities	CONDUENT INC	(5,357)
Equities	CONFLUENT INC-CLASS A	6,946
Equities	CONMED CORP	214
Equities	CONNACHER PRIVATE EQUITY	104,377
Equities	CONNECTONE BANCORP INC	(2,198)
Equities	CONOCOPHILLIPS	(5,644)
Equities	CONSENSUS CLOUD SOLUTION	(681)
Equities	CONSOL ENERGY INC	(650)
Equities	CONSOLIDATED COMMUNICATIONS	(7,910)
Equities	CONSOLIDATED EDISON INC	(76)
Equities	CONSOLIDATED WATER CO-ORD SH	(2,160)
Equities	CONSTELLATION BRANDS INC-A	2,512
Equities	CONSTELLATION ENERGY	(485)
Equities	CONSTELLUM SE	(9,551)
Equities	CONSTRUCTION PARTNERS INC-A	3,535
Equities	CONSUMER DISCRETIONARY SELECT SECTOR SPDR FUND	(6,361)
Equities	CONTAINER STORE GROUP INC/TH	1,414
Equities	CONTEXTLOGIC INC - A	(8,513)
Equities	COOPER COS INC/THE	(7)
Equities	COOPER-STANDARD HOLDING	(1,346)

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POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	COPA HOLDINGS SA-CLASS A	907
Equities	COPART INC	(9,955)
Equities	COPT DEFENSE PROPERTIES	(337)
Equities	CORCEPT THERAPEUTICS INC	2,094
Equities	CORE & MAIN INC-CLASS A	3,063
Equities	CORE LABORATORIES INC	(651)
Equities	CORE MOLDING TECHNOLOGIES IN	955
Equities	COREBRIDGE FINANCIAL INC	(488)
Equities	CORECIVIC INC	2,537
Equities	CORMEDIX INC	(11,211)
Equities	CORNING INC	105
Equities	CORSAIR GAMING INC	214
Equities	CORTEVA INC	2,170
Equities	CORVEL CORP	(10)
Equities	COSAN SA -ADR	(1,159)
Equities	COSTAMARE INC	(4,362)
Equities	COSTAR GROUP INC	(9,864)
Equities	COSTCO WHOLESALE CORP	2,451
Equities	COTERRA ENERCOTERRA ENERGY INC	(14,341)
Equities	COTY INC-CL A	32,178
Equities	COUCHBASE INC	(1,840)
Equities	COUPANG INC	6,759
Equities	COURSERA INC	7,969
Equities	COUSINS PROPERTIES INC	311
Equities	COVENANT LOGISTICS GROUP INC	(65)
Equities	CPI CARD GROUP INC	(216)
Equities	CRA INTERNATIONAL INC	38
Equities	CRACKER BARREL OLD COUNTRY	2,763
Equities	CRANE CO	(219)
Equities	CRANE NXT CO	1,085
Equities	CREDICORP LTD	(241)
Equities	CREDIT ACCEPTANCE CORP	(573)
Equities	CREDITO EMILIANO SPA	2,391
Equities	CREDO TECHNOLOGY GROUP HOLDI	3,612
Equities	CRESCENT ENERGY INC-A	(14,665)
Equities	CRESCENT POINT ENERGY CORP	(148)
Equities	CRH PLC	10,389
Equities	CRINETICS PHARMACEUTICALS IN	(6,569)
Equities	CRISPR THERAPEUTICS AG	(1,533)
Equities	CRITEO SA-SPON ADR	1,216
Equities	CROCS INC	(508)
Equities	CRONOS GROUP INC	(2,088)
Equities	CROSS COUNTRY HEALTHCARE INC	246
Equities	CROWDSTRIKE HOLDINGS INC - A	321
Equities	CROWN CASTLE INC	(3,504)
Equities	CROWN HOLDINGS INC	(1,234)
Equities	CRYOPORT INC	(2,915)
Equities	CS DISCO INC	(3,147)
Equities	CSG SYSTEMS INTL INC	3,157
Equities	CSW INDUSTRIALS INC	26
Equities	CSX CORP	8,079
Equities	CTO REALTY GROWTH INC	1,096
Equities	CTS CORP	32
Equities	CUBESMART	29,002
Equities	CULLEN/FROST BANKERS INC	(62)
Equities	CULLINAN ONCOLOGY INC	1,103
Equities	CUMMINS INC	1,081
Equities	CURTISS-WRIGHT CORP	1,952
Equities	CUSHMAN & WAKEFIELD PLC	(14,899)
Equities	CUSTOM TRUCK ONE SOURCE INC	3,378
Equities	CUSTOMERS BANCORP INC	(2,410)
Equities	CVB FINANCIAL CORP	3,793
Equities	CVR ENERGY INC	903
Equities	CVRX INC	(1,171)
Equities	CVS HEALTH CORP	10,917
Equities	CYBERARK SOFTWARE LTD/ISRAEL	692
Equities	CYMABAY THERAPEUTICS INC	77
Equities	CYTEK BIOSCIENCES INC	(10,443)

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	CYTOKINETICS INC	(4,945)
Equities	CYTOKINETICS INC CALL 01/17/2025 50	(266)
Equities	CYTOKINETICS INC CALL 12/20/2024 35	(205)
Equities	CYTOKINETICS INC PUT 05/17/2024 15	442
Equities	CYTOKINETICS INC PUT 06/21/2024 15	(12)
Equities	DAKTRONICS INC	2,133
Equities	D'AMICO INTERNATIONAL SHIPPI	1,161
Equities	DANA INC	(5,378)
Equities	DANAHER CORP	(3,364)
Equities	DANAOS CORP	219
Equities	DANIELI & CO	(281)
Equities	DANIELI & CO-RSP	(147)
Equities	DANIMER SCIENTIFIC INC	93,542
Equities	DARDEN RESTAURANTS INC	9,144
Equities	DARLING INGREDIENTS INC	2,727
Equities	DASEKE INC	(1,680)
Equities	DATADOG INC - CLASS A	6,627
Equities	DAVE & BUSTER'S ENTERTAINMEN	853
Equities	DAVIDE CAMPARI-MILANO NV	(32,568)
Equities	DAVITA INC	744
Equities	DAX INDEX FUTURE Mar24	45
Equities	DAY ONE BIOPHARMACEUTICALS I	1,138
Equities	DECIPHERA PHARMACEUTICALS IN	1,371
Equities	DECKERS OUTDOOR CORP	248
Equities	DEERE & CO	1,407
Equities	DEFINITIVE HEALTHCARE CORP	(5,277)
Equities	DELEK US HOLDINGS INC	8,317
Equities	DELL TECHNOLOGIES -C	(1,269)
Equities	DE'LONGHI SPA	2,329
Equities	DELTA AIR LINES INC	(11,440)
Equities	DELUXE CORP	2,104
Equities	DENALI THERAPEUTICS INC	(202)
Equities	DENISON MINES CORP	(28,869)
Equities	DENNY'S CORP	(832)
Equities	DENTSPLY SIRONA INC	(535)
Equities	DESCARTES SYSTEMS GRP/THE	(410)
Equities	DESIGN THERAPEUTICS INC	5,832
Equities	DESIGNER BRANDS INC-CLASS A	(4,526)
Equities	DESPEGAR.COM CORP	(740)
Equities	DESTINATION XL GROUP INC	(9,196)
Equities	DEUTSCHE BANK AG-REGISTERED	(24,088)
Equities	DEVON ENERGY CORP	(1,194)
Equities	DEXCOM INC	1,528
Equities	DHT HOLDINGS INC	(5,883)
Equities	DIAGEO PLC-SPONSORED ADR	712
Equities	DIAMOND HILL INVESTMENT GRP	5
Equities	DIAMOND OFFSHORE DRILLING IN	(1,802)
Equities	DIAMONDBACK ENERGY INC	(6,225)
Equities	DIAMONDROCK HOSPITALITY CO	(3,227)
Equities	DIASORIN SPA	(775)
Equities	DICK'S SPORTING GOODS INC	(10,343)
Equities	DIEBOLD NIXDORF INC	(189)
Equities	DIGI INTERNATIONAL INC	1,331
Equities	DIGIMARC CORP	723
Equities	DIGITAL REALTY TRUST INC	83
Equities	DIGITAL TURBINE INC	(20,027)
Equities	DIGITALBRIDGE GROUP INC	23,038
Equities	DIGITALOCEAN HOLDINGS INC	(3,715)
Equities	DILLARDS INC-CL A	(312)
Equities	DIME COMMUNITY BANCSHARES IN	(1,346)
Equities	DINE BRANDS GLOBAL INC	(209)
Equities	DIODES INC	(382)
Equities	DISC MEDICINE INC	(1,879)
Equities	DISCOVER FINANCIAL SERVICES	(4,507)
Equities	DISH NETWORK CORP-A	(16,961)
Equities	DIVERSIFIED HEALTHCARE TRUST	817
Equities	DJIA MINI e-CBOT Mar24	33
Equities	DLOCAL LTD	(95)

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	DMC GLOBAL INC	1,181
Equities	DOCEBO INC	2,703
Equities	DOCGO INC	(8,526)
Equities	DOCUSIGN INC	6,742
Equities	DOLBY LABORATORIES INC-CL A	(1,292)
Equities	DOLE PLC	(3,346)
Equities	DOLLAR GENERAL CORP	54,970
Equities	DOLLAR TREE INC	1,159
Equities	DOMINION ENERGY INC	330
Equities	DOMINO'S PIZZA INC	(316)
Equities	DOMO INC - CLASS B	(5,420)
Equities	DONALDSON CO INC	1,043
Equities	DONNELLEY FINANCIAL SOLUTION	(70)
Equities	DOORDASH INC - A	3,978
Equities	DORIAN LPG LTD	(5,191)
Equities	DORMAN PRODUCTS INC	35
Equities	DOUBLEVERIFY HOLDINGS INC	(3,333)
Equities	DOUGLAS DYNAMICS INC	168
Equities	DOUGLAS ELLIMAN INC	7,772
Equities	DOUGLAS EMMETT INC	5,793
Equities	DOVALUE SPA	(1,227)
Equities	DOVER CORP	(1,400)
Equities	DOW INC	(9,029)
Equities	DOXIMITY INC-CLASS A	(2,438)
Equities	DR HORTON INC	20
Equities	DR. REDDY'S LABORATORIES-ADR	2,752
Equities	DRAFTKINGS INC PUT 02/16/2024 35	(19)
Equities	DRAFTKINGS INC-CL A	13,673
Equities	DRDGOLD LTD-SPONSORED ADR	5,255
Equities	DREAM FINDERS HOMES INC - A	260
Equities	DRIL-QUIP INC	2,210
Equities	DRIVEN BRANDS HOLDINGS INC	46,931
Equities	DROPBOX INC-CLASS A	(12,202)
Equities	DT MIDSTREAM INC	(4,395)
Equities	DTE ENERGY COMPANY	(22,986)
Equities	DUCKHORN PORTFOLIO INC/THE	(2,455)
Equities	DUCOMMUN INC	(228)
Equities	DUKE ENERGY CORP	57,927
Equities	DUN & BRADSTREET HOLDINGS IN	2,370
Equities	DUOLINGO	1,454
Equities	DUPONT DE NEMOURS INC	(2,618)
Equities	DUTCH BROS INC-CLASS A	1,097
Equities	DXC TECHNOLOGY CO	5,263
Equities	DXP ENTERPRISES INC	513
Equities	DYCOM INDUSTRIES INC	(1,347)
Equities	DYNATRACE INC	14,460
Equities	DYNAVAX TECHNOLOGIES CORP	13,054
Equities	DYNE THERAPEUTICS INC	(2,110)
Equities	DYNEX CAPITAL INC	2,926
Equities	E2OPEN PARENT HOLDINGS INC	(2,535)
Equities	EAGLE BANCORP INC	6
Equities	EAGLE BULK SHIPPING INC	(611)
Equities	EAGLE MATERIALS INC	42
Equities	EAGLE PHARMACEUTICALS INC	3,196
Equities	EAST WEST BANCORP INC	(16,990)
Equities	EASTERLY GOVERNMENT PROPERTI	2,205
Equities	EASTERN BANKSHARES INC	375
Equities	EASTGROUP PROPERTIES INC	59
Equities	EASTMAN CHEMICAL CO	(62)
Equities	EASTMAN KODAK CO	11,279
Equities	EATON CORP PLC	409
Equities	EBAY INC	(38,799)
Equities	ECHOSTAR CORP-A	(8,191)
Equities	ECOLAB INC	13,184
Equities	ECOPETROL SA-SPONSORED ADR	(3,035)
Equities	ECOVYST INC	(4,379)
Equities	EDGEWELL PERSONAL CARE CO	(605)
Equities	EDGEWISE THERAPEUTICS INC	(355)

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	EDGIO INC	(17,878)
Equities	EDISON INTERNATIONAL	7,386
Equities	EDITAS MEDICINE INC	3,975
Equities	EDWARDS LIFESCIENCES CORP	166
Equities	EHEALTH INC	(1,468)
Equities	EL POLLO LOCO HOLDINGS INC	76
Equities	EL.EN. SPA	754
Equities	ELANCO ANIMAL HEALTH INC	1,335
Equities	ELASTIC NV	633
Equities	ELBIT SYSTEMS LTD	22
Equities	ELDORADO GOLD CORP	(621)
Equities	ELECTRONIC ARTS INC	3,198
Equities	ELEMENT SOLUTIONS INC	(3,827)
Equities	ELEVANCE HEALTH INC	(6,033)
Equities	ELF BEAUTY INC	(653)
Equities	ELI LILLY & CO	385
Equities	ELLINGTON FINANCIAL INC	(21,333)
Equities	ELME COMMUNITIES	(4,441)
Equities	EMBECTA CORP	1,860
Equities	EMBRAER SA-SPON ADR	2,436
Equities	EMCOR GROUP INC	1,451
Equities	EMERGENT BIOSOLUTIONS INC	9,466
Equities	EMERSON ELECTRIC CO	(2,055)
Equities	E-Mini Russ 2000 Mar24	(286)
Equities	EMPIRE STATE REALTY TRUST-A	20,644
Equities	EMPLOYERS HOLDINGS INC	(728)
Equities	ENACT HOLDINGS INC	2,222
Equities	ENANTA PHARMACEUTICALS INC	3,450
Equities	ENAV SPA	(1,446)
Equities	ENBRIDGE INC	517
Equities	ENCOMPASS HEALTH CORP	(795)
Equities	ENCORE CAPITAL GROUP INC	405
Equities	ENCORE WIRE CORP	(384)
Equities	ENDAVA PLC- SPON ADR	(2,899)
Equities	ENDEAVOR GROUP HOLD-CLASS A	(7,700)
Equities	ENDEAVOUR SILVER CORP	9,238
Equities	ENEL CHILE SA-ADR	(1,740)
Equities	ENEL SPA	104,824
Equities	ENERGIZER HOLDINGS INC	(456)
Equities	ENERGY FUELS INC	(73)
Equities	ENERGY RECOVERY INC	10,674
Equities	ENERGY SELECT SECTOR SPDR FUND	2,526
Equities	ENERPAC TOOL GROUP CORP	1,975
Equities	ENERPLUS CORP	1,835
Equities	ENERSYS	3,795
Equities	ENFUSION INC - CLASS A	(7,619)
Equities	ENGAGESMART INC	1,707
Equities	ENHABIT INC	1,417
Equities	ENI SPA	(9,256)
Equities	ENI SPA-SPONSORED ADR	475
Equities	ENLINK MIDSTREAM LLC	(1,795)
Equities	ENNIS INC	143
Equities	ENOVA INTERNATIONAL INC	(3,888)
Equities	ENOVIS CORP	(390)
Equities	ENOVIX CORP	(38,010)
Equities	ENOVIX CORP CALL 01/17/2025 12.5	(702)
Equities	ENOVIX CORP CALL 01/17/2025 15	(774)
Equities	ENOVIX CORP PUT 01/17/2025 12.5	702
Equities	ENOVIX CORP PUT 01/17/2025 5	468
Equities	ENPHASE ENERGY INC	(120)
Equities	ENPRO INC	(592)
Equities	ENSIGN GROUP INC/THE	(739)
Equities	ENSTAR GROUP LTD	34
Equities	ENTEGRIS INC	(807)
Equities	ENTERGY CORP	(7,914)
Equities	ENTERPRISE FINANCIAL SERVICE	121
Equities	ENTERPRISE PRODUCTS PARTNERS LP CALL 06/21/2024 26	748
Equities	ENTERPRISE PRODUCTS PARTNERS LP PUT 06/21/2024 25	(748)

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	ENTRAVISION COMMUNICATIONS-A	80
Equities	ENVESTNET INC	(679)
Equities	ENVIRI CORP	2,568
Equities	ENVISTA HOLDINGS CORP	27,387
Equities	EOG RESOURCES INC	2,640
Equities	EPAM SYSTEMS INC	(396)
Equities	EPLUS INC	154
Equities	EPR PROPERTIES	(7,150)
Equities	EQT CORP	(6,643)
Equities	EQUIFAX INC	5,485
Equities	EQUINIX INC	513
Equities	EQUINOR ASA-SPON ADR	(12,868)
Equities	EQUINOX GOLD CORP	2,240
Equities	EQUITABLE HOLDINGS INC	55,823
Equities	EQUITRANS MIDSTREAM CORP	(2,309)
Equities	EQUITY COMMONWEALTH	(19,322)
Equities	EQUITY LIFESTYLE PROPERTIES	(2,301)
Equities	EQUITY RESIDENTIAL	283
Equities	ERASCA INC	6,447
Equities	ERG SPA	(8,856)
Equities	ERICSSON (LM) TEL-SP ADR	(9,166)
Equities	ERIE INDEMNITY COMPANY-CL A	(205)
Equities	ERMENEGILDO ZEGNA NV	6,964
Equities	ERO COPPER CORP	(500)
Equities	ESAB CORP	413
Equities	ESCO TECHNOLOGIES INC	(219)
Equities	ESPERION THERAPEUTICS INC	10,787
Equities	ESPRINET SPA	(936)
Equities	ESSENT GROUP LTD	(1,334)
Equities	ESSENTIAL PROPERTIES REALTY	(3,895)
Equities	ESSENTIAL UTILITIES INC	(354)
Equities	ESSEX PROPERTY TRUST INC	(75)
Equities	ESTABLISHMENT LABS HOLDINGS	(2,821)
Equities	ESTEE LAUDER COMPANIES-CL A	3,005
Equities	ETHAN ALLEN INTERIORS INC	(1,540)
Equities	ETSY INC	(1,507)
Equities	EURO STOXX 50 Mar24	699
Equities	EUROGROUP LAMINATIONS SPA	(3,594)
Equities	EURONAV NV	6,568
Equities	EURONET WORLDWIDE INC	1,400
Equities	EUROPEAN WAX CENTER INC-A	4,109
Equities	EVENTBRITE INC-CLASS A	18,723
Equities	EVERBRIDGE INC	(520)
Equities	EVERCOMMERCE INC	(772)
Equities	EVERCORE INC - A	(78)
Equities	EVEREST GROUP LTD	414
Equities	EVERGY INC	(14,594)
Equities	EVERI HOLDINGS INC	23,351
Equities	EVERQUOTE INC - CLASS A	(3,388)
Equities	EVERSOURCE ENERGY	(408)
Equities	EVERTEC INC	(506)
Equities	EVGO INC	7,664
Equities	EVOLENT HEALTH INC - A	4,261
Equities	EVOLUS INC	6,332
Equities	EVOLUTION PETROLEUM CORP	(2,645)
Equities	EVOLV TECHNOLOGIES HOLDINGS	9,124
Equities	EW SCRIPPS CO/THE-A	(4,487)
Equities	EXACT SCIENCES CORP	1,630
Equities	EXCELERATE ENERGY INC-A	1,034
Equities	EXELIXIS INC	1,427
Equities	EXELON CORP	1,624
Equities	EXLSERVICE HOLDINGS INC	646
Equities	EXP WORLD HOLDINGS INC	14,327
Equities	EXPEDIA GROUP INC	(4,137)
Equities	EXPEDITORS INTL WASH INC	1,427
Equities	EXPENSIFY INC - A	(11,108)
Equities	EXPONENT INC	719
Equities	EXPRO GROUP HOLDINGS NV	8,573

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	EXTRA SPACE STORAGE INC	(41)
Equities	EXTREME NETWORKS INC	14,891
Equities	EXXON MOBIL CORP	(60,165)
Equities	EYEPOINT PHARMACEUTICALS INC	(13,967)
Equities	EZCORP INC-CL A	1,525
Equities	F&G ANNUITIES & LIFE INC	(912)
Equities	F5 INC	(79)
Equities	FABRINET	66
Equities	FACTSET RESEARCH SYSTEMS INC	(630)
Equities	FAIR ISAAC CORP	(29)
Equities	FARMLAND PARTNERS INC	3,379
Equities	FARO TECHNOLOGIES INC	1,215
Equities	FASTENAL CO	(7,665)
Equities	FASTLY INC - CLASS A	10,888
Equities	FATE THERAPEUTICS INC	2,490
Equities	FB FINANCIAL CORP	(69)
Equities	FEDERAL AGRIC MTG CORP-CL C	(213)
Equities	FEDERAL REALTY INVS TRUST	(182)
Equities	FEDERAL SIGNAL CORP	2,358
Equities	FEDERATED HERMES INC	6,804
Equities	FEDEX CORP	(18,475)
Equities	FERGUSON PLC	(338)
Equities	FERRARI NV	1,158
Equities	FERROGLOBE PLC	170,003
Equities	FERROGLOBE PLC CALL 01/19/2024 3	(1,094)
Equities	FERROGLOBE PLC CALL 01/19/2024 5	(661)
Equities	FERROGLOBE PLC PUT 01/19/2024 5	(240)
Equities	FIDELIS INSURANCE HOLDINGS L	(8,173)
Equities	FIDELITY NATIONAL FINANCIAL	1,156
Equities	FIDELITY NATIONAL INFO SERV	20,661
Equities	FIFTH THIRD BANCORP	2,930
Equities	FIGS INC-CLASS A	(12,511)
Equities	FINANCIAL SELECT SECTOR SPDR FUND	(145,925)
Equities	FINECOBANK SPA	(8,279)
Equities	FIRST ADVANTAGE CORP	(3,276)
Equities	FIRST AMERICAN FINANCIAL	14
Equities	FIRST BANCORP PUERTO RICO	394
Equities	FIRST BANCORP/NC	(979)
Equities	FIRST BANCSHARES INC/MS	(383)
Equities	FIRST BUSEY CORP	(243)
Equities	FIRST CITIZENS BCSHS -CL A	134
Equities	FIRST COMMONWEALTH FINL CORP	(7,216)
Equities	FIRST FINANCIAL BANCORP	(1,214)
Equities	FIRST FINANCIAL CORP/INDIANA	34
Equities	FIRST FINL BANKSHARES INC	877
Equities	FIRST FOUNDATION INC	1,549
Equities	FIRST HAWAIIAN INC	21,694
Equities	FIRST HORIZON CORP	1,007
Equities	FIRST INDUSTRIAL REALTY TR	(1,135)
Equities	FIRST INTERSTATE BANCYS-A	276
Equities	FIRST MAJESTIC SILVER CORP	1,673
Equities	FIRST MERCHANTS CORP	1,439
Equities	FIRST MID BANCSHARES INC	(50)
Equities	FIRST REPUBLIC BANK	44,446
Equities	FIRST REPUBLIC BANK/CA CALL 01/19/2024 20	(40)
Equities	FIRST SOLAR INC	222
Equities	FIRST WATCH RESTAURANT GROUP	(2,781)
Equities	FIRSTCASH HOLDINGS INC	361
Equities	FIRSTENERGY CORP	(1,084)
Equities	FIRSTSERVICE CORP	4
Equities	FISERV INC	(510)
Equities	FISKER INC	(141,641)
Equities	FISKER INC CALL 01/17/2025 5	(1,048)
Equities	FISKER INC PUT 01/17/2025 10	795
Equities	FISKER INC PUT 01/17/2025 5	875
Equities	FISKER INC PUT 03/15/2024 1	795
Equities	FISKER INC PUT 05/17/2024 5	79
Equities	FISKER INC PUT 09/18/2026 5	146

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POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	FIVE BELOW	4,484
Equities	FIVE9 INC	990
Equities	FIVERR INTERNATIONAL LTD	(7,145)
Equities	FLEETCOR TECHNOLOGIES INC	692
Equities	FLEX LNG LTD	(187)
Equities	FLEX LTD	(19,563)
Equities	FLOOR & DECOR HOLDINGS INC-A	(1,068)
Equities	FLOWERS FOODS INC	1,290
Equities	FLOWSERVE CORP	3,795
Equities	FLUENCE ENERGY INC	4,544
Equities	FLUOR CORP	(686)
Equities	FLUSHING FINANCIAL CORP	(173)
Equities	FLYWIRE CORP-VOTING	5,305
Equities	FMC CORP	(131)
Equities	FNB CORP	(1,570)
Equities	FOOT LOCKER INC	(11,188)
Equities	FORD MOTOR CO	88,379
Equities	FORESTAR GROUP INC	1,704
Equities	FORMFACTOR INC	(4,685)
Equities	FORRESTER RESEARCH INC	(124)
Equities	FORTINET INC	1,326
Equities	FORTIS INC	91
Equities	FORTIVE CORP	296
Equities	FORTREA HOLDINGS INC	(5,650)
Equities	FORTUNA SILVER MINES INC	25,463
Equities	FORTUNE BRANDS INNOVATIONS I	157
Equities	FORUM ENERGY TECHNOLOGIES IN	(264)
Equities	FORWARD AIR CORP	2,820
Equities	FOUR CORNERS PROPERTY TRUST	1,022
Equities	FOX CORP - CLASS A	22,466
Equities	FOX CORP - CLASS B	(2,056)
Equities	FOX FACTORY HOLDING CORP	79
Equities	FRANCO-NEVADA CORP	(628)
Equities	FRANKLIN BSP REALTY TRUST IN	4,787
Equities	FRANKLIN COVEY CO	176
Equities	FRANKLIN ELECTRIC CO INC	347
Equities	FRANKLIN RESOURCES INC	(573)
Equities	FRANKLIN STREET PROPERTIES C	651
Equities	FREEMPORT-MCMORAN INC	19,914
Equities	FRESENIUS MEDICAL CARE-ADR	(2,761)
Equities	FRESH DEL MONTE PRODUCE INC	1,463
Equities	FRESHPET INC	333
Equities	FRESHWORKS INC-CL A	8,169
Equities	FRONTDOOR INC	11,400
Equities	FRONTIER COMMUNICATIONS PARE	(7,739)
Equities	FRONTIER GROUP HOLDINGS INC	(30,081)
Equities	FRONTLINE PLC	(8,325)
Equities	FTAI INFRASTRUCTURE INC	1,644
Equities	FTC SOLAR INC	30,996
Equities	FTI CONSULTING INC	(47)
Equities	FTSE 100 IDX FUT Mar24	115
Equities	FTSE CHINA A50 Jan24	(7)
Equities	FTSE/JSE TOP 40 Mar24	11
Equities	FTSE/MIB IDX FUT Mar24	5
Equities	FUBOTV INC	61,809
Equities	FUELCELL ENERGY INC	(102,691)
Equities	FULCRUM THERAPEUTICS INC	(4,815)
Equities	FULGENT GENETICS INC	(1,257)
Equities	FULTON FINANCIAL CORP	7,753
Equities	FUNKO INC-CLASS A	3,693
Equities	FUTUREFUEL CORP	3,143
Equities	GALAPAGOS NV-SPON ADR	40
Equities	GAMBLING.COM GROUP LTD	3,582
Equities	GAMING AND LEISURE PROPERTIE	(472)
Equities	GANNETT CO INC	14,394
Equities	GAP INC/THE	(9,987)
Equities	GARMIN LTD	12,050
Equities	GARRETT MOTION INC	(2,044)

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POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	GARTNER INC	2
Equities	GATES INDUSTRIAL CORP PLC	40,173
Equities	GATOS SILVER INC	(1,538)
Equities	GATX CORP	481
Equities	GCM GROSVENOR INC - CLASS A	(99)
Equities	GE HEALTHCARE TECHNOLOGY	1,189
Equities	GEN DIGITAL INC	16,724
Equities	GENCO SHIPPING & TRADING LTD	1,063
Equities	GENERAC HOLDINGS INC	208
Equities	GENERAL DYNAMICS CORP	245
Equities	GENERAL ELECTRIC CO	2,616
Equities	GENERAL MILLS INC	(12,534)
Equities	GENERAL MOTORS CO	(325)
Equities	GENERATION BIO CO	189
Equities	GENESCO INC	685
Equities	GENIE ENERGY LTD-B	(1,880)
Equities	GENIUS SPORTS LTD	25,932
Equities	GENMAB A/S -SP ADR	3,086
Equities	GENPACT LTD	(119)
Equities	GENTEX CORP	128
Equities	GENTHERM INC	101
Equities	GENUINE PARTS CO	18,398
Equities	GENWORTH FINANCIAL INC-CL A	(13,639)
Equities	GEO GROUP INC/THE	(290,188)
Equities	GEO GROUP INC/THE PUT 01/19/2024 10	(151)
Equities	GEOPARK LTD	1,662
Equities	GERDAU SA -SPON ADR	(34,401)
Equities	GERMAN AMERICAN BANCORP	518
Equities	GERON CORP	(35,635)
Equities	GETTY REALTY CORP	(4,755)
Equities	GEVO INC	(4,681)
Equities	GFL ENVIRONMENTAL INC-SUB VT	(34)
Equities	GIBRALTAR INDUSTRIES INC	2,913
Equities	G-III APPAREL GROUP LTD	2,402
Equities	GILDAN ACTIVEWEAR INC	(889)
Equities	GILEAD SCIENCES INC	103
Equities	GINKGO BIOWORKS HOLDINGS INC	27,333
Equities	GITLAB INC-CL A	5,812
Equities	GLACIER BANCORP INC	(4,055)
Equities	GLADSTONE COMMERCIAL CORP	786
Equities	GLADSTONE LAND CORP	2,552
Equities	GLAUKOS CORP	1,130
Equities	GLOBAL INDUSTRIAL CO	(61)
Equities	GLOBAL MEDICAL REIT INC	(183)
Equities	GLOBAL NET LEASE INC	(58,632)
Equities	GLOBAL PAYMENTS INC	8,794
Equities	GLOBAL SHIP LEASE INC-CL A	(13,800)
Equities	GLOBAL-E ONLINE LTD	(3,764)
Equities	GLOBALFOUNDRIES INC	(2,140)
Equities	GLOBALSTAR INC	(8,918)
Equities	GLOBANT SA	743
Equities	GLOBE LIFE INC	8,567
Equities	GLOBUS MEDICAL INC - A	(6,726)
Equities	GMS INC	(961)
Equities	GODADDY INC - CLASS A	(18,078)
Equities	GOGO INC	(12,735)
Equities	GOLAR LNG LTD	7,154
Equities	GOLD FIELDS LTD-SPONS ADR	(5,852)
Equities	GOLDEN ENTERTAINMENT INC	(311)
Equities	GOLDEN OCEAN GROUP LTD	(23,813)
Equities	GOLDMAN SACHS GROUP INC	(9,980)
Equities	GOODRX HOLDINGS INC-CLASS A	34,375
Equities	GOODYEAR TIRE & RUBBER CO	4,607
Equities	GOOSEHEAD INSURANCE INC -A	858
Equities	GOPRO INC-CLASS A	(45,701)
Equities	GOSSAMER BIO INC	344
Equities	GRAB HOLDINGS LTD - CL A	103,664
Equities	GRACO INC	137

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	GRAFTECH INTERNATIONAL LTD	(4,588)
Equities	GRAHAM HOLDINGS CO-CLASS B	(27)
Equities	GRAN TIERRA ENERGY INC	(3,330)
Equities	GRAND CANYON EDUCATION INC	1,032
Equities	GRANITE CONSTRUCTION INC	(109)
Equities	GRANITE POINT MORTGAGE TRUST	4,341
Equities	GRANITE RIDGE RESOURCES INC	(3,095)
Equities	GRAPHIC PACKAGING HOLDING CO	(4,315)
Equities	GRAY TELEVISION INC	(8,950)
Equities	GREAT LAKES DREDGE & DOCK CO	861
Equities	GREEN BRICK PARTNERS INC	(400)
Equities	GREEN DOT CORP-CLASS A	(3,638)
Equities	GREEN PLAINS INC	(69,949)
Equities	GREEN PLAINS INC CALL 01/17/2025 25	(408)
Equities	GREEN PLAINS INC CALL 01/17/2025 35	(586)
Equities	GREEN PLAINS INC CALL 01/19/2024 40	(94)
Equities	GREEN PLAINS INC PUT 01/17/2025 15	393
Equities	GREEN PLAINS INC PUT 01/17/2025 20	(369)
Equities	GREENBRIER COMPANIES INC	1,998
Equities	GREIF INC-CL A	(16)
Equities	GRID DYNAMICS HOLDINGS INC	(2,162)
Equities	GRIFFON CORP	897
Equities	GRITSTONE BIO INC	(74)
Equities	GROCERY OUTLET HOLDING CORP	33,674
Equities	GROUP 1 AUTOMOTIVE INC	93
Equities	GROUPON INC CALL 01/17/2025 27	(281)
Equities	GROWGENERATION CORP	(10,951)
Equities	GRUPO FINANCIERO GALICIA-ADR	(5,199)
Equities	GSK PLC-SPON ADR	505
Equities	GUARDANT HEALTH INC	10,893
Equities	GUESS? INC	(11,307)
Equities	GUIDEWIRE SOFTWARE INC	(1,267)
Equities	GULFPORT ENERGY CORP	(691)
Equities	GXO LOGISTICS INC	1,170
Equities	H&E EQUIPMENT SERVICES INC	(259)
Equities	H&R BLOCK INC	(9,635)
Equities	H.B. FULLER CO.	317
Equities	HACKETT GROUP INC/THE	(831)
Equities	HAEMONETICS CORP/MASS	3,265
Equities	HAINE CELESTIAL GROUP INC	19,044
Equities	HALEON PLC-ADR	(7,325)
Equities	HALLADOR ENERGY CO	5,440
Equities	HALLIBURTON CO	(548)
Equities	HALOZYME THERAPEUTICS INC	5,018
Equities	HAMILTON LANE INC-CLASS A	(62)
Equities	HANCOCK WHITNEY CORP	(695)
Equities	HANESBRANDS INC	45,087
Equities	HANG SENG IDX FUT Jan24	(38)
Equities	HANMI FINANCIAL CORPORATION	542
Equities	HANNON ARMSTRONG SUSTAINABLE	(15,123)
Equities	HANOVER INSURANCE GROUP INC/	(221)
Equities	HARBORONE BANCORP INC	397
Equities	HARLEY-DAVIDSON INC	2,077
Equities	HARMONIC INC	(7,045)
Equities	HARMONY BIOSCIENCES HOLDINGS	(4,292)
Equities	HARMONY GOLD MNG-SPON ADR	6,125
Equities	HARROW INC	(1,978)
Equities	HARTFORD FINANCIAL SVCS GRP	3,406
Equities	HASBRO INC	(8,032)
Equities	HASHICORP INC-CL A	16,265
Equities	HAVERTY FURNITURE	(178)
Equities	HAWAIIAN ELECTRIC INDS	3,805
Equities	HAWAIIAN HOLDINGS INC	(48,384)
Equities	HAWKINS INC	166
Equities	HAYNES INTERNATIONAL INC	152
Equities	HAYWARD HOLDINGS INC	(3,384)
Equities	HCA HEALTHCARE INC	(8,860)
Equities	HCI GROUP INC	133

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	HDFC BANK LTD-ADR	3,194
Equities	HEADHUNTER GROUP PLC-ADR	21,233
Equities	HEALTH CATALYST INC	2,474
Equities	HEALTHCARE REALTY TRUST INC	354
Equities	HEALTHCARE SERVICES GROUP	1,803
Equities	HEALTHEQUITY INC	15,920
Equities	HEALTHPEAK PROPERTIES INC	688
Equities	HEALTHSTREAM INC	905
Equities	HEARTLAND EXPRESS INC	2,120
Equities	HEARTLAND FINANCIAL USA INC	(159)
Equities	HECLA MINING CO	(4,791)
Equities	HEICO CORP	(530)
Equities	HEICO CORP-CLASS A	(251)
Equities	HEIDRICK & STRUGGLES INTL	(147)
Equities	HELEN OF TROY LTD	1,297
Equities	HELIOS TECHNOLOGIES INC	(321)
Equities	HELIX ENERGY SOLUTIONS GROUP	3,909
Equities	HELMERICH & PAYNE	2,395
Equities	HENRY SCHEIN INC	(440)
Equities	HERA SPA	55,952
Equities	HERBALIFE LTD	8,019
Equities	HERC HOLDINGS INC	299
Equities	HERITAGE COMMERCE CORP	1,058
Equities	HERITAGE FINANCIAL CORP	(2,897)
Equities	HERITAGE INSURANCE HOLDINGS	2,716
Equities	HERON THERAPEUTICS INC	(4,444)
Equities	HERSHEY CO/THE	(1,863)
Equities	HERTZ GLOBAL HLDGS INC	(2,873)
Equities	HESS CORP	24,573
Equities	HESS MIDSTREAM LP - CLASS A	11,501
Equities	HEWLETT PACKARD ENTERPRISE	14,233
Equities	HEXCEL CORP	(5,118)
Equities	HF SINCLAIR Corp	(1,884)
Equities	HIBBETT INC	(913)
Equities	HIGHWOODS PROPERTIES INC	19,850
Equities	HILLENBRAND INC	(1,591)
Equities	HILLMAN SOLUTIONS CORP	2,138
Equities	HILLTOP HOLDINGS INC	(4,820)
Equities	HILTON GRAND VACATIONS INC	(1,717)
Equities	HILTON WORLDWIDE HOLDINGS IN	(29,687)
Equities	HIMAX TECHNOLOGIES INC-ADR	7,820
Equities	HIMS & HERS HEALTH INC	46,519
Equities	HIPPO HOLDINGS INC	(529)
Equities	HIRERIGHT HOLDINGS CORP	(1,833)
Equities	HNI CORP	(146)
Equities	HOLLEY INC	9,551
Equities	HOLOGIC INC	709
Equities	HOME BANCSHARES INC	17,632
Equities	HOME DEPOT INC	(15,305)
Equities	HOMESTREET INC	1,978
Equities	HONDA MOTOR CO LTD-SPONS ADR	8,320
Equities	HONEST CO INC/THE	(2,274)
Equities	HONEYWELL INTERNATIONAL INC	(6,206)
Equities	HOPE BANCORP INC	(178)
Equities	HORACE MANN EDUCATORS	790
Equities	HORIZON BANCORP INC/IN	421
Equities	HORMEL FOODS CORP	2,570
Equities	HOST HOTELS & RESORTS INC	(23,877)
Equities	HOULIHAN LOKEY INC	(4,819)
Equities	HOVNANIAN ENTERPRISES-A	47
Equities	HOWARD HUGHES HOLDINGS INC	(339)
Equities	HOWMET AEROSPACE INC	5,327
Equities	HP INC	73,715
Equities	HSBC HOLDINGS PLC-SPONS ADR	(5,822)
Equities	HUB GROUP INC-CL A	1,072
Equities	HUBBELL INC	1,864
Equities	HUBSPOT INC	278
Equities	HUDBAY MINERALS INC	(25,350)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	HUDSON PACIFIC PROPERTIES IN	343
Equities	HUDSON TECHNOLOGIES INC	(1,845)
Equities	HUMACYTE INC	(2,433)
Equities	HUMANA INC	4,428
Equities	HUNT (JB) TRANSPRT SVCS INC	(1,121)
Equities	HUNTINGTON BANCSHARES INC	21,771
Equities	HUNTINGTON INGALLS INDUSTRIE	(537)
Equities	HUNTSMAN CORP	594
Equities	HURON CONSULTING GROUP INC	2,008
Equities	HYATT HOTELS CORP - CL A	(3,496)
Equities	HYLIION HOLDINGS CORP	(16,819)
Equities	HYSTER-YALE MATERIALS	308
Equities	I3 VERTICALS INC-CLASS A	57
Equities	I-80 GOLD CORP	(2,047)
Equities	IAC INC	(14,815)
Equities	IAMGOLD CORP	(16,274)
Equities	IBEX LTD	143
Equities	ICF INTERNATIONAL INC	516
Equities	ICHR HOLDINGS LTD	52
Equities	ICICI BANK LTD-SPON ADR	(4,539)
Equities	ICON PLC	50
Equities	ICOSAVAX INC	(1,970)
Equities	ICU MEDICAL INC	(5)
Equities	IDACORP INC	2,100
Equities	IDEAYA BIOSCIENCES INC	(44)
Equities	IDEX CORP	115
Equities	IDEX LABORATORIES INC	286
Equities	IDT CORP-CLASS B	(1,215)
Equities	IES HOLDINGS INC	(100)
Equities	IGM BIOSCIENCES INC	(1,338)
Equities	IHEARTMEDIA INC - CLASS A	19,363
Equities	ILLIMITY BANK SPA	2,016
Equities	ILLINOIS TOOL WORKS	847
Equities	ILLUMINA INC	262
Equities	IMAX CORP	22,672
Equities	IMMATICS NV	2,035
Equities	IMMERSION CORPORATION	(795)
Equities	IMMUNOCORE HOLDINGS PLC-ADR	586
Equities	IMMUNOGEN INC	354
Equities	IMMUNOVANT INC	(1,834)
Equities	IMPERIAL OIL LTD	223
Equities	IMPINJ INC	(2,054)
Equities	INARI MEDICAL INC	5,945
Equities	INCYTE CORP	5,069
Equities	INDEPENDENCE REALTY TRUST IN	(5,070)
Equities	INDEPENDENT BANK CORP/MA	(939)
Equities	INDEPENDENT BANK GROUP INC	19
Equities	INDIE SEMICONDUCTOR INC-A	(36,472)
Equities	INDUSTRIAL LOGISTICS PROPERT	(5,025)
Equities	INDUSTRIAL SELECT SECTOR SPDR FUND	(31,526)
Equities	INDUSTRIE DE NORA SPA	1,759
Equities	INFINERA CORP	35,990
Equities	INFORMATICA INC - CLASS A	(3,885)
Equities	INFOSYS LTD-SP ADR	3,147
Equities	INFRASTRUTTURA WIRELESS ITAL	(3,832)
Equities	ING GROEP N.V.-SPONSORED ADR	4,453
Equities	INGERSOLL-RAND INC	(246)
Equities	INGEVITY CORP	(1,897)
Equities	INGLES MARKETS INC-CLASS A	(443)
Equities	INGREDION INC	381
Equities	INHIBRX INC	(1,210)
Equities	INMODE LTD	(797)
Equities	INNODATA INC	(8,367)
Equities	INNOSPEC INC	70
Equities	INNOVIVA INC	(1,665)
Equities	INNOVIZ TECHNOLOGIES LTD	(7,414)
Equities	INOGEN INC	(3,073)
Equities	INOVIO PHARMACEUTICALS INC	428

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	INOZYME PHARMA INC	(1,367)
Equities	INSIGHT ENTERPRISES INC	1,723
Equities	INSMED INC	2,925
Equities	INSPERITY INC	(1,290)
Equities	INSPIRE MEDICAL SYSTEMS INC	1
Equities	INSTALLED BUILDING PRODUCTS	(15)
Equities	INSTEEL INDUSTRIES INC	(203)
Equities	INSTRUCTURE HOLDINGS INC	2,849
Equities	INSULET CORP	1,410
Equities	INTAPP INC	2,791
Equities	INTEGER HOLDINGS CORP	293
Equities	INTEGRA LIFESCIENCES HOLDING	(1,012)
Equities	INTEGRAL AD SCIENCE HOLDING	18,601
Equities	INTEL CORP	6,402
Equities	INTELLIA THERAPEUTICS INC	608
Equities	INTER PARFUMS INC	405
Equities	INTERACTIVE BROKERS GRO-CL A	2,350
Equities	INTERCONTINENTAL EXCHANGE IN	(4,555)
Equities	INTERDIGITAL INC	1,594
Equities	INTERFACE INC	(3,127)
Equities	INTERNATIONAL BANCSHARES CRP	(1,047)
Equities	INTERNATIONAL GAME TECHNOLOG	5,584
Equities	INTERNATIONAL MONEY EXPRESS	758
Equities	INTERNATIONAL PAPER CO	401
Equities	INTERNATIONAL SEAWAYS INC	109
Equities	INTERPUBLIC GROUP OF COS INC	(2,936)
Equities	INTERPUMP GROUP SPA	(5,364)
Equities	INTESA SANPAOLO	(79,990)
Equities	INTEST CORP	1,286
Equities	INTL BUSINESS MACHINES CORP	(11,109)
Equities	INTL FLAVORS & FRAGRANCES	(182)
Equities	INTRA-CELLULAR THERAPIES INC	(2,136)
Equities	INTREPID POTASH INC	(698)
Equities	INTUIT INC	869
Equities	INTUITIVE SURGICAL INC	(10)
Equities	INVENTRUST PROPERTIES CORP	396
Equities	INVESCO LTD	543
Equities	INVESCO MORTGAGE CAPITAL	7,704
Equities	INVITATION HOMES INC	(3,109)
Equities	INVIVYD INC	(2,358)
Equities	IONIS PHARMACEUTICALS INC	3,236
Equities	IONQ INC	(3,749)
Equities	IOVANCE BIOTHERAPEUTICS INC	(26,649)
Equities	IPG PHOTONICS CORP	(57)
Equities	IQVIA HOLDINGS INC	(44)
Equities	IRADIMED CORP	(53)
Equities	IREN SPA	27,851
Equities	IRHYTHM TECHNOLOGIES INC	358
Equities	IRIDIUM COMMUNICATIONS INC	(2,503)
Equities	IROBOT CORP	2,134
Equities	IRON MOUNTAIN INC	(366)
Equities	IRONWOOD PHARMACEUTICALS INC	147
Equities	ISHARES MSCI BRAZIL INDEX FUND	18,708
Equities	ISHARES MSCI EMERGING MARKETS ETF	9,354
Equities	ISHARES MSCI EMERGING MARKETS ETF PUT 01/19/2024 40	561
Equities	ISHARES RUSSELL 2000 ETF	(23,206)
Equities	ISHARES RUSSELL 2000 ETF PUT 01/19/2024 165	5,612
Equities	ISHARES RUSSELL 2000 ETF PUT 01/26/2024 182	(187)
Equities	ISHARES RUSSELL 2000 ETF PUT 01/26/2024 188	94
Equities	ISHARES-DJ HO CO	3,367
Equities	ITALGAS SPA	1,922
Equities	ITAU UNIBANCO H-SPON PRF ADR	(74,142)
Equities	ITEOS THERAPEUTICS INC	3,689
Equities	ITRON INC	7,924
Equities	ITT INC	(2,439)
Equities	ITURAN LOCATION AND CONTROL	14
Equities	IVANHOE ELECTRIC INC / US	(4,400)
Equities	IVECO GROUP NV	43,010

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	J & J SNACK FOODS CORP	92
Equities	J. JILL INC	911
Equities	JABIL INC	(1,273)
Equities	JACK HENRY & ASSOCIATES INC	345
Equities	JACK IN THE BOX INC	3,924
Equities	JACKSON FINANCIAL INC-A	2,852
Equities	JACOBS SOLUTIONS INC	200
Equities	JAKKS PACIFIC INC	56
Equities	JAMES RIVER GROUP HOLDINGS L	4,910
Equities	JAMF HOLDING CORP	(2,465)
Equities	JANUS HENDERSON GROUP PLC	(954)
Equities	JANUS INTERNATIONAL GROUP INC	(471)
Equities	JAZZ PHARMACEUTICALS PLC	1,371
Equities	JBG SMITH PROPERTIES	55
Equities	JEFFERIES FINANCIAL GROUP IN	(12,105)
Equities	JELD-WEN HOLDING INC	2,187
Equities	JETBLUE AIRWAYS CORP	(60,762)
Equities	JFROG LTD	3,774
Equities	JM SMUCKER CO/THE	1,802
Equities	JOBY AVIATION INC	5,603
Equities	JOHN B. SANFILIPPO & SON INC	(368)
Equities	JOHN BEAN TECHNOLOGIES CORP	82
Equities	JOHNSON & JOHNSON	281
Equities	JOHNSON CONTROLS INTERNATION	5,344
Equities	JOHNSON OUTDOORS INC-A	26
Equities	JOINT CORP/THE	(285)
Equities	JONES LANG LASALLE INC	(151)
Equities	JPMORGAN CHASE & CO	36,519
Equities	JUNIPER NETWORKS INC	540
Equities	KADANT INC	(1)
Equities	KAISER ALUMINUM CORP	380
Equities	KALVISTA PHARMACEUTICALS INC	554
Equities	KAMAN CORP	463
Equities	KARUNA THERAPEUTICS INC	(770)
Equities	KARYOPHARM THERAPEUTICS INC	682
Equities	KB FINANCIAL GROUP INC-ADR	380
Equities	KB HOME	244
Equities	KBR INC	6,469
Equities	KEARNY FINANCIAL CORP/MD	2,114
Equities	KELLANOVA	725
Equities	KELLY SERVICES INC -A	870
Equities	KEMPER CORP	8,422
Equities	KENNAMETAL INC	712
Equities	KENNEDY-WILSON HOLDINGS INC	22,247
Equities	KENVUE INC	(1,223)
Equities	KEROS THERAPEUTICS INC	193
Equities	KEURIG DR PEPPER INC	(2,472)
Equities	KEYCORP	4,470
Equities	KEYSIGHT TECHNOLOGIES IN	(256)
Equities	KFORCE INC	7
Equities	KILROY REALTY CORP	(3,574)
Equities	KIMBALL ELECTRONICS INC	70
Equities	KIMBELL ROYALTY PARTNERS LP	850
Equities	KIMBERLY-CLARK CORP	(205)
Equities	KIMCO REALTY CORP	(8,111)
Equities	KINDER MORGAN INC	26,423
Equities	KINETIK HOLDINGS INC	1,477
Equities	KINIKA PHARMACEUTICALS-A	1,098
Equities	KINROSS GOLD CORP	9,923
Equities	KINSALE CAPITAL GROUP INC	1,652
Equities	KIRBY CORP	518
Equities	KITE REALTY GROUP TRUST	129
Equities	KKR & CO INC	246
Equities	KKR REAL ESTATE FINANCE TRUS	1,523
Equities	KLA CORP	861
Equities	KLX ENERGY SERVICES HOLDING	(240)
Equities	KNIFE RIVER CORP	5,044
Equities	KNIGHT-SWIFT TRANSPORTATION	5,841

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	KNOWLES CORP	(1,882)
Equities	KODIAK GAS SERVICES INC	(7,540)
Equities	KODIAK SCIENCES INC	3,704
Equities	KOHL'S CORP	7,626
Equities	KONINKLIJKE PHILIPS NVR- NY	(826)
Equities	KONTOOR BRANDS INC	(1,273)
Equities	KOPIN CORP	(2,718)
Equities	KOPPERS HOLDINGS INC	(979)
Equities	KORN FERRY	(2,455)
Equities	KORNIT DIGITAL LTD	(2,987)
Equities	KOSMOS ENERGY LTD	(28,473)
Equities	KRAFT HEINZ CO/THE	(8,639)
Equities	KRATOS DEFENSE & SECURITY	2,772
Equities	KRISPY KREME INC	9,960
Equities	KROGER CO	7,589
Equities	KRONOS WORLDWIDE INC	1,173
Equities	KRYSTAL BIOTECH INC	60
Equities	KT CORP-SP ADR	492
Equities	KULICKE & SOFFA INDUSTRIES	1,889
Equities	KURA ONCOLOGY INC	1,018
Equities	KURA SUSHI USA INC-CLASS A	(529)
Equities	KYMERA THERAPEUTICS INC	3,565
Equities	KYNDRYL HOLDINGS INC	(1,237)
Equities	L3HARRIS TECHNOLOGIES INC	(481)
Equities	LABORATORY CRP OF AMER HLDGS	(94)
Equities	LADDER CAPITAL CORP-REIT	(2,313)
Equities	LAKELAND BANCORP INC	1,922
Equities	LAKELAND FINANCIAL CORP	14
Equities	LAM RESEARCH CORP	209
Equities	LAMAR ADVERTISING CO-A	(5,337)
Equities	LAMB WESTON HOLDINGS INC	(788)
Equities	LANCASTER COLONY CORP	61
Equities	LANDS' END INC	(13)
Equities	LANDSEA HOMES CORP	(3,003)
Equities	LANDSTAR SYSTEM INC	(128)
Equities	LANTHEUS HOLDINGS INC	(3,065)
Equities	LAS VEGAS SANDS CORP	7,179
Equities	LATHAM GROUP INC	(954)
Equities	LATTICE SEMICONDUCTOR CORP	811
Equities	LAUREATE EDUCATION INC	(3,169)
Equities	LA-Z-BOY INC	4,376
Equities	LCI INDUSTRIES	(8)
Equities	LEAR CORP	717
Equities	LEGALZOOMCOM INC	25,745
Equities	LEGGETT & PLATT INC	(2,205)
Equities	LEIDOS HOLDINGS INC	1,213
Equities	LEMAITRE VASCULAR INC	195
Equities	LEMONADE INC	5,125
Equities	LENDINGCLUB CORP	(43,601)
Equities	LENDINGTREE INC	(1,133)
Equities	LENNAR CORP - B SHS	341
Equities	LENNAR CORP-A	2,635
Equities	LENNOX INTERNATIONAL INC	1,422
Equities	LEONARDO DRS INC	(8,997)
Equities	LEONARDO SPA	10,063
Equities	LESLIE'S INC	(42,121)
Equities	LEVI STRAUSS & CO- CLASS A	11,486
Equities	LGI HOMES INC	243
Equities	LIBERTY BROADBAND-A	586
Equities	LIBERTY BROADBAND-C	1,993
Equities	LIBERTY ENERGY INC	(1,698)
Equities	LIBERTY GLOBAL LTD-A	10,171
Equities	LIBERTY GLOBAL LTD-C	1,711
Equities	LIBERTY LATIN AMERIC-CL A	5,185
Equities	LIBERTY LATIN AMERIC-CL C	(795)
Equities	LIBERTY MEDIA CORP-CL A NEW	(210)
Equities	LIBERTY MEDIA CORP-LIBER-NEW	(254)
Equities	LIBERTY MEDIA CORP-LIBERTY-A	(435)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	LIBERTY MEDIA CORP-LIBERTY-C	(3,450)
Equities	LIBERTY MEDIA CORP-LIB-NEW-A	766
Equities	LIBERTY MEDIA CORP-LIB-NEW-C	1,096
Equities	LIFE TIME GROUP HOLDINGS INC	8,124
Equities	LIFECORE BIOMEDICAL INC	(1,630)
Equities	LIFEMD INC	4,449
Equities	LIFESTANCE HEALTH GROUP INC	(1,733)
Equities	LIGAND PHARMACEUTICALS	230
Equities	LIGHT & WONDER INC	2,088
Equities	LIGHTSPEED COMMERCE INC	(15,151)
Equities	LIMBACH HOLDINGS INC	(1,337)
Equities	LINCOLN ELECTRIC HOLDINGS	171
Equities	LINCOLN NATIONAL CORP	43,480
Equities	LINDBLAD EXPEDITIONS HOLDING	5,487
Equities	LINDE PLC	3
Equities	LINDSAY CORP	513
Equities	LIONS GATE ENTERTAINMENT-A	13,968
Equities	LIONS GATE ENTERTAINMENT-B	12,154
Equities	LIQUIDIA CORPORATION	(2,231)
Equities	LIQUIDITY SERVICES INC	1,440
Equities	LITHIA MOTORS INC	(565)
Equities	LITTELFUSE INC	(188)
Equities	LIVANOVA PLC	(4,177)
Equities	LIVE NATION ENTERTAINMENT IN	(4,277)
Equities	LIVE OAK BANCSHARES INC	(1,712)
Equities	LIVENT CORP	(5,735)
Equities	LIVEPERSON INC	4,515
Equities	LIVERAMP HOLDINGS INC	42
Equities	LKQ CORP	(12,399)
Equities	LL FLOORING HOLDINGS INC	(27)
Equities	LLOYDS BANKING GROUP PLC-ADR	(9,799)
Equities	LOCKHEED MARTIN CORP	1,124
Equities	LOEWS CORP	(298)
Equities	LOGITECH INTERNATIONAL-REG	(3,082)
Equities	LOTTOMATICA GROUP SPA	(5,308)
Equities	LOUISIANA-PACIFIC CORP	(884)
Equities	LOVESAC CO/THE	598
Equities	LOWE'S COS INC	(13,088)
Equities	LPL FINANCIAL HOLDINGS INC	(2)
Equities	LSB INDUSTRIES INC	(434)
Equities	LSI INDUSTRIES INC	(2,706)
Equities	LTC PROPERTIES INC	177
Equities	LUCID GROUP INC	(82,649)
Equities	LUCID GROUP INC CALL 12/19/2025 4	(96)
Equities	LUCID GROUP INC PUT 01/17/2025 4	314
Equities	LUCID GROUP INC PUT 02/16/2024 7	863
Equities	LUCID GROUP INC PUT 05/17/2024 7	1,596
Equities	LUCID GROUP INC PUT 12/19/2025 4	504
Equities	LULULEMON ATHLETICA INC	1,017
Equities	LUMEN TECHNOLOGIES INC	185,268
Equities	LUMENTUM HOLDINGS INC	4,536
Equities	LUNA INNOVATIONS INC	(283)
Equities	LUXFER HOLDINGS PLC	2,057
Equities	LXP INDUSTRIAL TRUST	(5,625)
Equities	LYELL IMMUNOPHARMA INC	6,685
Equities	LYFT INC-A	22,518
Equities	LYONDELLBASELL INDU-CL A	3,271
Equities	M & T BANK CORP	25
Equities	M/I HOMES INC	377
Equities	MACERICH CO/THE	108
Equities	MACOM TECHNOLOGY SOLUTIONS H	(963)
Equities	MACROGENICS INC	2,067
Equities	MACY'S INC	(16,592)
Equities	MADISON SQUARE GARDEN SP	(883)
Equities	MADISON SQUARE GARDEN SPORTS	(292)
Equities	MADRIGAL PHARMACEUTICALS INC	(34)
Equities	MAG SILVER CORP	96
Equities	MAGNA INTERNATIONAL INC	1,610

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	MAGNACHIP SEMICONDUCTOR CORP	(5,202)
Equities	MAGNITE INC	7,446
Equities	MAGNOLIA OIL & GAS CORP - A	(964)
Equities	MAIRE TECNIMONT SPA	62
Equities	MAKEMYTRIP LTD	14,375
Equities	MALIBU BOATS INC - A	(334)
Equities	MANCHESTER UNITED PLC-CL A	(25,850)
Equities	MANHATTAN ASSOCIATES INC	(70)
Equities	MANITOWOC COMPANY INC	(1,193)
Equities	MANNKIND CORP	(64,894)
Equities	MANNKIND CORP CALL 01/17/2025 5	(1,002)
Equities	MANNKIND CORP PUT 01/17/2025 5	(739)
Equities	MANPOWERGROUP INC	(166)
Equities	MANULIFE FINANCIAL CORP	(16,955)
Equities	MARATHON DIGITAL HOLDINGS IN	(46,467)
Equities	MARATHON DIGITAL HOLDINGS INC CALL 01/19/2024 40	(292)
Equities	MARATHON OIL CORP	(5,481)
Equities	MARATHON PETROLEUM CORP	4,828
Equities	MARAVAI LIFESCIENCES HLDGS-A	(28,684)
Equities	MARCUS & MILLICHAP INC	214
Equities	MARCUS CORPORATION	2,449
Equities	MARINEMAX INC	(5,395)
Equities	MARINUS PHARMACEUTICALS INC	(5,768)
Equities	MARKEL GROUP INC	91
Equities	MARKETAXESS HOLDINGS INC	(315)
Equities	MARKFORGED HOLDING CORP	(9,326)
Equities	MARQETA INC-A	(176)
Equities	MARR SPA	1,004
Equities	MARRIOTT INTERNATIONAL -CL A	(24,156)
Equities	MARRIOTT VACATIONS WORLD	(110)
Equities	MARSH & MCLENNAN COS	179
Equities	MARTEN TRANSPORT LTD	(441)
Equities	MARTIN MARIETTA MATERIALS	(844)
Equities	MARVELL TECHNOLOGY INC	(149)
Equities	MASCO CORP	1,315
Equities	MASIMO CORP	(730)
Equities	MASONITE INTERNATIONAL CORP	1,241
Equities	MASTEC INC	(512)
Equities	MASTERBRAND INC	(4,129)
Equities	MASTERCARD INC - A	(3,219)
Equities	MASTERCRAFT BOAT HOLDINGS IN	(1,298)
Equities	MATADOR RESOURCES CO	(9)
Equities	MATCH GROUP INC	(862)
Equities	MATERIALISE NV-ADR	(1,119)
Equities	MATERIALS SELECT SECTOR SPDR FUND	(935)
Equities	MATERION CORP	59
Equities	MATIV HOLDINGS INC	6,982
Equities	MATRIX SERVICE CO	968
Equities	MATSON INC	(4,593)
Equities	MATTEL INC	121
Equities	MATTERPORT INC	(12,412)
Equities	MATTHEWS INTL CORP-CLASS A	689
Equities	MAXCYTE INC	(5,692)
Equities	MAXEON SOLAR TECHNOLOGIE	(166,792)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/17/2025 10	16
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/17/2025 25	(672)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/17/2025 5	(734)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/19/2024 20	(720)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/19/2024 22.5	(644)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 01/19/2024 30	(82)
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 03/15/2024 10	797
Equities	MAXEON SOLAR TECHNOLOGIES LTD CALL 06/21/2024 7.5	1,248
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 01/16/2026 1.5	4,484
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 01/16/2026 2.5	0
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 01/16/2026 5	204
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 01/17/2025 5	1,037
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 01/17/2025 7.5	1,712
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 03/15/2024 10	905

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 03/15/2024 12.5	333
Equities	MAXEON SOLAR TECHNOLOGIES LTD PUT 06/21/2024 7.5	187
Equities	MAXIMUS INC	8,487
Equities	MAXLINEAR INC	(212)
Equities	MBIA INC	(23,084)
Equities	MCCORMICK & CO-NON VTG SHRS	1,277
Equities	MCDONALD'S CORP	21,025
Equities	MCEWEN MINING INC	9,124
Equities	MCGRATH RENTCORP	(12)
Equities	MCKESSON CORP	1,505
Equities	MDC HOLDINGS INC	(1,260)
Equities	MDU RESOURCES GROUP INC	16,235
Equities	MEDIAALPHA INC-CLASS A	(2,396)
Equities	MEDICAL PROPERTIES TRUST INC	(9,484)
Equities	MEDIFAST INC	(4,283)
Equities	MEDIOBANCA SPA	(43,505)
Equities	MEDPACE HOLDINGS INC	435
Equities	MEDTRONIC PLC	21,520
Equities	MEIRAGTX HOLDINGS PLC	(53)
Equities	MERCADOLIBRE INC	115
Equities	MERCER INTERNATIONAL INC	(7,390)
Equities	MERCHANTS BANCORP/IN	(471)
Equities	MERCK & CO. INC.	5,226
Equities	MERCURY GENERAL CORP	275
Equities	MERCURY SYSTEMS INC	(293)
Equities	MERIDIANLINK INC	(1,993)
Equities	MERIT MEDICAL SYSTEMS INC	(241)
Equities	MERITAGE HOMES CORP	(134)
Equities	MERRIMACK PHARMACEUTICALS IN	134
Equities	MERSANA THERAPEUTICS INC	3,056
Equities	MERUS NV	(120)
Equities	MESA LABORATORIES INC	(145)
Equities	META PLATFORMS INC	9,828
Equities	METHANEX CORP	(106)
Equities	METHODE ELECTRONICS INC	1,333
Equities	METLIFE INC	1,544
Equities	METROPOLITAN BANK HOLDING CO	(1,041)
Equities	METTLER-TOLEDO INTERNATIONAL	465
Equities	MFA FINANCIAL INC	(4,900)
Equities	MFE-MEDIAFOREUROPE NV-CL A	7,469
Equities	MFE-MEDIAFOREUROPE NV-CL B	(2,646)
Equities	MGE ENERGY INC	301
Equities	MGIC INVESTMENT CORP	(741)
Equities	MGM RESORTS INTERNATIONAL	25,140
Equities	MGP INGREDIENTS INC	151
Equities	MICROCHIP TECHNOLOGY INC	(278)
Equities	MICRON TECHNOLOGY INC	9,642
Equities	MICROSOFT CORP	11,758
Equities	MICROSTRATEGY INC CALL 01/17/2025 300	(120)
Equities	MICROSTRATEGY INC CALL 01/17/2025 460	(33)
Equities	MICROSTRATEGY INC CALL 01/17/2025 500	(156)
Equities	MICROSTRATEGY INC CALL 01/19/2024 185	(60)
Equities	MICROSTRATEGY INC PUT 01/16/2026 50	184
Equities	MICROSTRATEGY INC PUT 01/17/2025 100	408
Equities	MICROSTRATEGY INC PUT 01/17/2025 300	(129)
Equities	MICROSTRATEGY INC PUT 01/17/2025 500	(40)
Equities	MICROSTRATEGY INC PUT 01/19/2024 100	103
Equities	MICROSTRATEGY INC PUT 01/19/2024 185	47
Equities	MICROSTRATEGY INC PUT 06/21/2024 100	89
Equities	MICROSTRATEGY INC-CL A	(13,696)
Equities	MICROVAST HOLDINGS INC	(23,904)
Equities	MID-AMERICA APARTMENT COMM	1,141
Equities	MIDDLEBY CORP	24
Equities	MIDDLESEX WATER CO	(36)
Equities	MILLERKNOLL INC	10,852
Equities	MIMEDX GROUP INC	4,837
Equities	MIND MEDICINE MINDMED INC	(9,056)
Equities	MINERALS TECHNOLOGIES INC	491

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	MINERALYS THERAPEUTICS INC	874
Equities	MIRATI THERAPEUTICS INC	(1,358)
Equities	MIRION TECHNOLOGIES INC	917
Equities	MIRUM PHARMACEUTICALS INC	(2,480)
Equities	MISSION PRODUCE INC	772
Equities	MISTER CAR WASH INC	(15,623)
Equities	MITEK SYSTEMS INC	276
Equities	MITSUBISHI UFJ FINL-SPON ADR	(1,919)
Equities	MIZUHO FINANCIAL GROUP-ADR	(6,227)
Equities	MKS INSTRUMENTS INC	(166)
Equities	MOBILEYE GLOBAL INC-A	8,647
Equities	MODEL N INC	1,064
Equities	MODERNA INC	1,003
Equities	MODINE MANUFACTURING CO	(374)
Equities	MODIVCARE INC	(281)
Equities	MOELIS & CO - CLASS A	(531)
Equities	MOHAWK INDUSTRIES INC	576
Equities	MOLINA HEALTHCARE INC	165
Equities	MOLSON COORS BEVERAGE CO - B	487
Equities	MONARCH CASINO & RESORT INC	(351)
Equities	MONCLER SPA	(4,195)
Equities	MONDAY.COM LTD	1,702
Equities	MONDELEZ INTERNATIONAL INC-A	1,083
Equities	MONEYLION INC	(268)
Equities	MONGODB INC	813
Equities	MONOLITHIC POWER SYSTEMS INC	(26)
Equities	MONRO INC	(1,679)
Equities	MONSTER BEVERAGE CORP	4,483
Equities	MONTAUK RENEWABLES INC	(3,181)
Equities	MONTE ROSA THERAPEUTICS INC	364
Equities	MONTROSE ENVIRONMENTAL GROUP	2,215
Equities	MOODY'S CORP	843
Equities	MOOG INC-CLASS A	41
Equities	MOONLAKE IMMUNOTHERAPEUTICS	536
Equities	MORGAN STANLEY	(16,799)
Equities	MORNINGSTAR INC	(38)
Equities	MORPHIC HOLDING INC	474
Equities	MOSAIC CO/THE	3,466
Equities	MOTORCAR PARTS OF AMERICA IN	(621)
Equities	MOTOROLA SOLUTIONS INC	8,587
Equities	MOVADO GROUP INC	1,513
Equities	MP MATERIALS CORP	(11,441)
Equities	MP MATERIALS CORP CALL 01/17/2025 15	(187)
Equities	MP MATERIALS CORP CALL 01/17/2025 25	(170)
Equities	MP MATERIALS CORP CALL 01/17/2025 45	(43)
Equities	MP MATERIALS CORP CALL 01/19/2024 25	(344)
Equities	MP MATERIALS CORP CALL 01/19/2024 40	(374)
Equities	MP MATERIALS CORP PUT 01/16/2026 5	665
Equities	MR COOPER GROUP INC	(875)
Equities	MRC GLOBAL INC	2,889
Equities	MSA SAFETY INC	1,106
Equities	MSC INDUSTRIAL DIRECT CO-A	789
Equities	MSCI EmgMkt Mar24	19
Equities	MSCI INC	(51)
Equities	MSCI SING IX ETS Jan24	(52)
Equities	MUELLER INDUSTRIES INC	(2,068)
Equities	MUELLER WATER PRODUCTS INC-A	817
Equities	MULTIPLAN CORP	8,473
Equities	MURPHY OIL CORP	1,128
Equities	MURPHY USA INC	481
Equities	MYERS INDUSTRIES INC	1,032
Equities	MYR GROUP INC/DELAWARE	820
Equities	MYRIAD GENETICS INC	1,594
Equities	N B T BANCORP INC	174
Equities	N-ABLE INC	1,778
Equities	NABORS INDUSTRIES LTD	483
Equities	NABORS INDUSTRIES LTD CALL 12/20/2024 100	(83)
Equities	NABORS INDUSTRIES LTD CALL 12/20/2024 150	(28)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	NABORS INDUSTRIES LTD CALL 12/20/2024 80	(23)
Equities	NANO DIMENSION LTD - ADR	(18,100)
Equities	NAPCO SECURITY TECHNOLOGIES	(2,333)
Equities	NASDAQ 100 E-MINI Mar24	(63)
Equities	NASDAQ INC	19,675
Equities	NATERA INC	3,196
Equities	NATIONAL BANK HOLD-CL A	(279)
Equities	NATIONAL BEVERAGE CORP	75
Equities	NATIONAL CINEMEDIA INC	(6,244)
Equities	NATIONAL FUEL GAS CO	(545)
Equities	NATIONAL GRID PLC-SP ADR	26
Equities	NATIONAL HEALTHCARE CORP	(315)
Equities	NATIONAL PRESTO INDS INC	35
Equities	NATIONAL RESEARCH CORP	(125)
Equities	NATIONAL STORAGE AFFILIATES	(764)
Equities	NATIONAL VISION HOLDINGS INC	4,874
Equities	NATIONAL WESTERN LIFE GROU-A	116
Equities	NATL HEALTH INVESTORS INC	(36)
Equities	NATWEST GROUP PLC -SPON ADR	2,892
Equities	NAVIENT CORP	(3,547)
Equities	NAVIGATOR HOLDINGS LTD	39
Equities	NAVITAS SEMICONDUCTOR CORP	22,643
Equities	NCINO INC	(4,016)
Equities	NCR ATLEOS CORP	3,817
Equities	NCR VOYIX CORP	19,250
Equities	NELNET INC-CL A	(421)
Equities	NEOGAMES SA	0
Equities	NEOGEN CORP	2,591
Equities	NEOGENOMICS INC	(2,895)
Equities	NERDWALLET INC-CL A	(4,053)
Equities	NERDY INC	7,043
Equities	NET LEASE OFFICE PROPERTY	1,600
Equities	NETAPP INC	8,579
Equities	NETFLIX INC	5,263
Equities	NETGEAR INC	(1,277)
Equities	NETSCOUT SYSTEMS INC	(3,368)
Equities	NETSTREIT CORP	(10,044)
Equities	NEUROCRINE BIOSCIENCES INC	121
Equities	NEVRO CORP	(8,309)
Equities	NEW FORTRESS ENERGY INC	(9,257)
Equities	NEW GOLD INC	3,813
Equities	NEW JERSEY RESOURCES CORP	41
Equities	NEW YORK COMMUNITY BANCORP	344
Equities	NEW YORK MORTGAGE TRUST INC	1,422
Equities	NEW YORK TIMES CO-A	30,918
Equities	NEWELL BRANDS INC	28,857
Equities	NEWMARK GROUP INC-CLASS A	(6,507)
Equities	NEWMARKET CORP	(3)
Equities	NEWMONT CORP	143
Equities	NEWPARK RESOURCES INC	5,117
Equities	NEWS CORP - CLASS A	(29,179)
Equities	NEWS CORP - CLASS B	(1,381)
Equities	NEXGEN ENERGY LTD	(28,943)
Equities	NEXI SPA	(36,921)
Equities	NEXPOINT RESIDENTIAL	(631)
Equities	NEXSTAR MEDIA GROUP INC-CL COMMON	(1,089)
Equities	NEXTDECADE CORP	(23,890)
Equities	NEXTDOOR HOLDINGS INC	(8,887)
Equities	NEXTERA ENERGY INC	(6,092)
Equities	NEXTERA ENERGY PARTNERS LP	(380)
Equities	NEXTRACKER INC-CL A	5,728
Equities	NICE LTD - SPON ADR	25
Equities	NICOLET BANKSHARES INC	37
Equities	NIKE INC -CL B	1,362
Equities	NIKKEI 225 (OSE) Mar24	66
Equities	NISOURCE INC	2,569
Equities	NKARTA INC	(3,171)
Equities	NLIGHT INC	(2,099)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	NMI HOLDINGS INC-CLASS A	1,506
Equities	NNN REIT INC	(6,672)
Equities	NOBLE CORP PLC	(480)
Equities	NOKIA CORP-SPON ADR	(472,731)
Equities	NOMAD FOODS LTD	10,619
Equities	NOMURA HOLDINGS INC-SPON ADR	30,553
Equities	NOODLES & CO	(2,428)
Equities	NORDIC AMERICAN TANKERS LTD	39,790
Equities	NORDSON CORP	4
Equities	NORDSTROM INC	(7,214)
Equities	NORFOLK SOUTHERN CORP	1,584
Equities	NORTHERN OIL AND GAS INC	(11,552)
Equities	NORTHERN TRUST CORP	1,627
Equities	NORTHFIELD BANCORP INC	1,629
Equities	NORTHROP GRUMMAN CORP	475
Equities	NORTHWEST BANCSHARES INC	1,814
Equities	NORTHWEST NATURAL HOLDING CO	105
Equities	NORTHWESTERN ENERGY GROUP IN	(806)
Equities	NORWEGIAN CRUISE LINE HOLDIN	(10,493)
Equities	NOV INC	5,829
Equities	NOVA LTD	49
Equities	NOVAGOLD RESOURCES INC	2,430
Equities	NOVANTA INC	224
Equities	NOVARTIS AG-SPONSORED ADR	7,205
Equities	NOVAVAX INC	(142,207)
Equities	NOVAVAX INC CALL 01/17/2025 10	(971)
Equities	NOVAVAX INC CALL 01/17/2025 7.5	(789)
Equities	NOVAVAX INC CALL 01/19/2024 5	(25)
Equities	NOVAVAX INC PUT 01/17/2025 10	967
Equities	NOVAVAX INC PUT 01/17/2025 2.5	151
Equities	NOVOCURE LTD	16,513
Equities	NOVO-NORDISK A/S-SPONS ADR	3,148
Equities	NOW INC	1,973
Equities	NRG ENERGY INC	(16,175)
Equities	NU HOLDINGS LTD/CAYMAN ISL-A	23,832
Equities	NU SKIN ENTERPRISES INC - A	4,595
Equities	NUCOR CORP	(629)
Equities	NURIX THERAPEUTICS INC	932
Equities	NUTANIX INC - A	7,400
Equities	NUTRIEN LTD	(284)
Equities	NUVALENT INC-A	321
Equities	NUVATION BIO INC	1,355
Equities	NUVEI CORP-SUBORDINATE VTG	(7,530)
Equities	NV5 GLOBAL INC	(38)
Equities	NVE CORP	(502)
Equities	NVENT ELECTRIC PLC	7,149
Equities	NVIDIA CORP	7,877
Equities	NVR INC	(11)
Equities	NXP SEMICONDUCTORS NV	8,564
Equities	NYMEX Seat	1
Equities	OBSIDIAN ENERGY LTD	8,961
Equities	OCCIDENTAL PETROLEUM CORP	3,083
Equities	OCEANEERING INTL INC	(4,741)
Equities	OCEANFIRST FINANCIAL CORP	3,269
Equities	OCULAR THERAPEUTIX INC	(234)
Equities	ODP CORP/THE	(6,776)
Equities	OFFICE PROPERTIES INCOME TRU	(3,913)
Equities	OFG BANCORP	(2,368)
Equities	OGE ENERGY CORP	(1,109)
Equities	O-I GLASS INC	1,326
Equities	OIL STATES INTERNATIONAL INC	(1,315)
Equities	OIL-DRI CORP OF AMERICA	178
Equities	OKTA INC	1,242
Equities	OLAPLEX HOLDINGS INC	(46,108)
Equities	OLD DOMINION FREIGHT LINE	177
Equities	OLD NATIONAL BANCORP	9,194
Equities	OLD REPUBLIC INTL CORP	3,302
Equities	OLD SECOND BANCORP INC	935

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	OLEMA PHARMACEUTICALS INC	(1,337)
Equities	OLIN CORP	(1,973)
Equities	OLLIE'S BARGAIN OUTLET HOLDI	14,966
Equities	OLO INC - CLASS A	(59)
Equities	OLYMPIC STEEL INC	(80)
Equities	OMEGA HEALTHCARE INVESTORS	(2,793)
Equities	OMNIAB INC	(1,612)
Equities	OMNIAB INC - 12.5 EARNOUT	912
Equities	OMNIAB INC - 15.00 EARNOUT	912
Equities	OMNICELL INC	4,113
Equities	OMNICOM GROUP	78
Equities	OMXS30 IND FUTURE Jan24	78
Equities	ON HOLDING AG-CLASS A	(5,542)
Equities	ON SEMICONDUCTOR	(1,852)
Equities	ON24 INC	(4,072)
Equities	ONE GAS INC	(13,570)
Equities	ONEMAIN HOLDINGS INC	862
Equities	ONEOK INC	(5,793)
Equities	ONESPAN INC	(6,090)
Equities	ONESPACORLD HOLDINGS LTD	(671)
Equities	ONEWATER MARINE INC-CL A	(836)
Equities	ONTO INNOVATION INC	(1,103)
Equities	OPEN LENDING CORP	(5,440)
Equities	OPEN TEXT CORP	(1,373)
Equities	OPENDOOR TECHNOLOGIES INC	(14,636)
Equities	OPENLANE INC	21,154
Equities	OPERA LTD-ADR	7,597
Equities	OPKO HEALTH INC	(399,092)
Equities	OPKO HEALTH INC CALL 01/19/2024 2	(1,566)
Equities	OPKO HEALTH INC CALL 01/19/2024 2.5	(984)
Equities	OPKO HEALTH INC CALL 01/19/2024 3	(401)
Equities	OPKO HEALTH INC PUT 01/19/2024 2	(345)
Equities	OPPENHEIMER HOLDINGS-CL A	(158)
Equities	OPTIMIZERX CORP	83
Equities	OPTION CARE HEALTH INC	11,139
Equities	ORACLE CORP	5,510
Equities	ORANGE-SPON ADR	7,929
Equities	ORASURE TECHNOLOGIES INC	6,575
Equities	ORCHID ISLAND CAPITAL INC	(919)
Equities	O'REILLY AUTOMOTIVE INC	(2,218)
Equities	ORGANOGENESIS HOLDINGS INC	(5,141)
Equities	ORGANON & CO	(3,788)
Equities	ORIC PHARMACEUTICALS INC	(2,075)
Equities	ORIGIN BANCORP INC	(226)
Equities	ORIGIN MATERIALS INC	(23,580)
Equities	ORION OFFICE REIT INC	1,707
Equities	ORION SA	669
Equities	ORIX - SPONSORED ADR	20
Equities	ORMAT TECHNOLOGIES INC	525
Equities	ORTHOFIX MEDICAL INC	(5,329)
Equities	ORTHOPEDIATRICS CORP	(865)
Equities	OSCAR HEALTH INC - CLASS A	1,211
Equities	OSHKOSH CORP	403
Equities	OSI SYSTEMS INC	32
Equities	OSISKO GOLD ROYALTIES LTD	(25,369)
Equities	OTIS WORLDWIDE CORP	2,151
Equities	OTTER TAIL CORP	(508)
Equities	OUSTER INC	(7,984)
Equities	OUTFRONT MEDIA INC	(18,918)
Equities	OUTSET MEDICAL INC	(14,399)
Equities	OVINTIV INC	4,302
Equities	OVS SPA	(2,178)
Equities	OWENS & MINOR INC	13,912
Equities	OWENS CORNING	(85)
Equities	OXFORD INDUSTRIES INC	3,287
Equities	P G & E CORP	7,888
Equities	P10 INC-A	(3,562)
Equities	PACCAR INC	463

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	PACIFIC BIOSCIENCES OF CALIF	(7,259)
Equities	PACIFIC PREMIER BANCORP INC	(37)
Equities	PACIRA BIOSCIENCES INC	1,678
Equities	PACKAGING CORP OF AMERICA	(274)
Equities	PACTIV EVERGREEN INC	814
Equities	PAGERDUTY INC	855
Equities	PAGSEGURO DIGITAL LTD-CL A	(4,521)
Equities	PALANTIR TECHNOLOGIES INC-A	25,851
Equities	PALO ALTO NETWORKS INC	316
Equities	PALOMAR HOLDINGS INC	426
Equities	PAMPA ENERGIA SA-SPON ADR	(295)
Equities	PAN AMERICAN SILVER CORP	7,597
Equities	PAPA JOHN'S INTL INC	767
Equities	PAR PACIFIC HOLDINGS INC	2,632
Equities	PAR TECHNOLOGY CORP/DEL	1,509
Equities	PARAGON 28 INC	(437)
Equities	PARAMOUNT GLOBAL-CLASS B	(14,767)
Equities	PARAMOUNT GROUP INC	5,673
Equities	PARK AEROSPACE CORP	(7)
Equities	PARK HOTELS & RESORTS INC	(13,991)
Equities	PARK NATIONAL CORP	(278)
Equities	PARKER HANNIFIN CORP	378
Equities	PARSONS CORP	2,941
Equities	PATHWARD FINANCIAL INC	65
Equities	PATRIA INVESTMENTS LTD-A	(1,575)
Equities	PATRICK INDUSTRIES INC	(291)
Equities	PATTERSON COS INC	(14,594)
Equities	PATTERSON-UTI ENERGY INC	(732)
Equities	PAYCHEX INC	(10,335)
Equities	PAYCOM SOFTWARE INC	1,824
Equities	PAYCOR HCM INC	3,471
Equities	PAYLOCITY HOLDING CORP	987
Equities	PAYMENTUS HOLDINGS INC-A	(80)
Equities	PAYONEER GLOBAL INC	37,150
Equities	PAYPAL HOLDINGS INC	17,485
Equities	PAYSAFE LTD	(5,578)
Equities	PBF ENERGY INC-CLASS A	2,286
Equities	PC CONNECTION INC	(266)
Equities	PDF SOLUTIONS INC	425
Equities	PEABODY ENERGY CORP	(78,071)
Equities	PEABODY ENERGY CORP CALL 01/17/2025 18	(377)
Equities	PEABODY ENERGY CORP CALL 01/17/2025 20	(3,438)
Equities	PEABODY ENERGY CORP CALL 01/17/2025 35	(80)
Equities	PEABODY ENERGY CORP CALL 01/17/2025 40	(461)
Equities	PEABODY ENERGY CORP CALL 01/19/2024 15	(190)
Equities	PEABODY ENERGY CORP CALL 01/19/2024 17	(1,682)
Equities	PEABODY ENERGY CORP CALL 01/19/2024 20	(857)
Equities	PEABODY ENERGY CORP CALL 01/19/2024 40	(12)
Equities	PEABODY ENERGY CORP PUT 01/17/2025 13	520
Equities	PEABODY ENERGY CORP PUT 01/17/2025 20	(1,276)
Equities	PEABODY ENERGY CORP PUT 01/19/2024 8	1,994
Equities	PEAPACK GLADSTONE FINL CORP	97
Equities	PEARSON PLC-SPONSORED ADR	(1,093)
Equities	PEBBLEBROOK HOTEL TRUST	(1,203)
Equities	PEDIATRIX MEDICAL GROUP INC	1,117
Equities	PEGASYSTEMS INC	895
Equities	PELOTON INTERACTIVE INC-A	7,112
Equities	PEMBINA PIPELINE CORP	(2,811)
Equities	PENN ENTERTAINMENT INC	11,742
Equities	PENNANT GROUP INC/THE	(112)
Equities	PENNYMAC FINANCIAL SERVICES	(2,993)
Equities	PENNYMAC MORTGAGE INVESTMENT	(4,297)
Equities	PENSKE AUTOMOTIVE GROUP INC	(46)
Equities	PENTAIR PLC	5,912
Equities	PENUMBRA INC	1,770
Equities	PEOPLES BANCORP INC	1,852
Equities	PEPSICO INC	34,441
Equities	PERDOCEO EDUCATION CORP	1,989

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	PERELLA WEINBERG PARTNERS	(1,337)
Equities	PERFICIENT INC	1,577
Equities	PERFORMANCE FOOD GROUP CO	824
Equities	PERIMETER SOLUTIONS SA	(14,271)
Equities	PERION NETWORK LTD	2,471
Equities	PERMIAN RESOURCES CORP	(1,252,631)
Equities	PERMIAN RESOURCES CORP CALL 01/17/2025 12	(5)
Equities	PERMIAN RESOURCES CORP CALL 01/19/2024 10	(1,041)
Equities	PERMIAN RESOURCES CORP CALL 01/19/2024 12	(1,505)
Equities	PERMIAN RESOURCES CORP CALL 01/19/2024 5	(41)
Equities	PERMIAN RESOURCES CORP CALL 01/19/2024 7	(157)
Equities	PERMIAN RESOURCES CORP CALL 12/20/2024 10	(1,676)
Equities	PERMIAN RESOURCES CORP CALL 12/20/2024 12	(1,962)
Equities	PERMIAN RESOURCES CORP PUT 01/19/2024 5	(1,033)
Equities	PERMIAN RESOURCES CORP PUT 01/19/2024 7	(813)
Equities	PERRIGO CO PLC	6,253
Equities	PETCO HEALTH AND WELLNESS CO	39,127
Equities	PETIQ INC	1,549
Equities	PETMED EXPRESS INC	7,233
Equities	PETROLEO BRASILEIRO-SPON ADR	8,255
Equities	PETROLEO BRASIL-SP PREF ADR	(3,727)
Equities	PFIZER INC	8,741
Equities	PGT INNOVATIONS INC	(1,832)
Equities	PHATHOM PHARMACEUTICALS INC	5,328
Equities	PHIBRO ANIMAL HEALTH CORP-A	(326)
Equities	PHILIP MORRIS INTERNATIONAL	2,809
Equities	PHILLIPS 66	(1,886)
Equities	PHILLIPS EDISON & COMPANY IN	(2,194)
Equities	PHINIA INC	(18,592)
Equities	PHOTRONICS INC	(5,573)
Equities	PHREESIA INC	7,367
Equities	PHYSICIANS REALTY TRUST	(287)
Equities	PIAGGIO & C. S.P.A.	(12,778)
Equities	PIEDMONT LITHIUM INC	2,186
Equities	PIEDMONT OFFICE REALTY TRU-A	(2,307)
Equities	PILGRIM'S PRIDE CORP	(1,110)
Equities	PINNACLE FINANCIAL PARTNERS	(239)
Equities	PINNACLE WEST CAPITAL	4,532
Equities	PINTEREST INC- CLASS A	12,670
Equities	PIONEER NATURAL RESOURCES CO	12
Equities	PIPER SANDLER COS	(55)
Equities	PIRELLI & C SPA	45,558
Equities	PITNEY BOWES INC	(18,462)
Equities	PJT PARTNERS INC - A	(654)
Equities	PLANET FITNESS INC - CL A	(898)
Equities	PLANET LABS PBC	(22,277)
Equities	PLAYA HOTELS & RESORTS NV	(3,653)
Equities	PLAYAGS INC	230
Equities	PLAYTIKA HOLDING CORP	(35,394)
Equities	PLEXUS CORP	(30)
Equities	PLIANT THERAPEUTICS INC	(10,095)
Equities	PLUG POWER INC	(409,373)
Equities	PLUG POWER INC CALL 01/17/2025 5	(3,604)
Equities	PLUG POWER INC PUT 01/17/2025 2	718
Equities	PLUG POWER INC PUT 01/17/2025 5	3,253
Equities	PLUG POWER INC PUT 06/21/2024 3	561
Equities	PLYMOUTH INDUSTRIAL REIT INC	(66)
Equities	PMV PHARMACEUTICALS INC	5,921
Equities	PNC FINANCIAL SERVICES GROUP	(31,275)
Equities	PNM RESOURCES INC	(391)
Equities	POLARIS INC	(742)
Equities	POOL CORP	926
Equities	POPULAR INC	6,296
Equities	PORCH GROUP INC	(1,006)
Equities	PORTILLO'S INC-CL A	1,162
Equities	PORTLAND GENERAL ELECTRIC CO	(2,395)
Equities	POSEIDA THERAPEUTICS INC	(3,426)
Equities	POST HOLDINGS INC	4,563

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	POSTAL REALTY TRUST INC- A	1,598
Equities	POSTE ITALIANE SPA	(18,876)
Equities	POTLATCHDELTIC CORP	(2,741)
Equities	POWELL INDUSTRIES INC	641
Equities	POWER INTEGRATIONS INC	(472)
Equities	POWERSCHOOL HOLDINGS INC-A	(725)
Equities	POWERSHARES QQQ TRUST SERIES	1,384
Equities	PPG INDUSTRIES INC	(35)
Equities	PPL CORP	(2,836)
Equities	PRA GROUP INC	(47)
Equities	PRECIGEN INC	4,071
Equities	PRECISION DRILLING CORP	989
Equities	PREFERRED BANK/LOS ANGELES	27
Equities	PREFORMED LINE PRODUCTS CO	(1)
Equities	PREMIER FINANCIAL CORP	(655)
Equities	PREMIER INC-CLASS A	(18,225)
Equities	PRESTIGE CONSUMER HEALTHCARE	(706)
Equities	PRICESMART INC	1,504
Equities	PRIMERICA INC	(73)
Equities	PRIMO WATER CORP	18,107
Equities	PRIMORIS SERVICES CORP	5,011
Equities	PRINCIPAL FINANCIAL GROUP	809
Equities	PRIVIA HEALTH GROUP INC	6,213
Equities	PROASSURANCE CORP	4,677
Equities	PROCEPT BIOROBOTICS CORP	(7,131)
Equities	PROCORE TECHNOLOGIES INC	1,705
Equities	PROCTER & GAMBLE CO/THE	(36,176)
Equities	PROFRAC HOLDING CORP-A	12,228
Equities	PROG HOLDINGS INC	6,737
Equities	PROGRESS SOFTWARE CORP	(5,935)
Equities	PROGRESSIVE CORP	5,597
Equities	PROGYNY INC	4,201
Equities	PROLOGIS INC	(1,742)
Equities	PROPETRO HOLDING CORP	25,925
Equities	PROS HOLDINGS INC	(1,064)
Equities	PROSPERITY BANCSHARES INC	(6,146)
Equities	PROTAGONIST THERAPEUTICS INC	(5,367)
Equities	PROTHENA CORP PLC	(472)
Equities	PROTO LABS INC	239
Equities	PROVIDENT FINANCIAL SERVICES	8,328
Equities	PRUDENTIAL FINANCIAL INC	11,964
Equities	PRYSMIAN SPA	605
Equities	PTC INC	2,263
Equities	PTC THERAPEUTICS INC	3,366
Equities	PUBLIC SERVICE ENTERPRISE GP	(1,128)
Equities	PUBLIC STORAGE	16,168
Equities	PUBMATIC INC-CLASS A	1,148
Equities	PULMONX CORP	1,468
Equities	PULTEGROUP INC	(826)
Equities	PURE STORAGE INC - CLASS A	1,225
Equities	PURECYCLE TECHNOLOGIES INC	(40,597)
Equities	PURECYCLE TECHNOLOGIES INC CALL 01/17/2025 10	(462)
Equities	PURECYCLE TECHNOLOGIES INC CALL 01/17/2025 7	(537)
Equities	PURECYCLE TECHNOLOGIES INC PUT 01/17/2025 7	1,939
Equities	PURECYCLE TECHNOLOGIES INC PUT 05/17/2024 1	777
Equities	PURECYCLE TECHNOLOGIES INC PUT 05/17/2024 5	561
Equities	PURECYCLE TECHNOLOGIES INC PUT 08/16/2024 1	551
Equities	PURPLE INNOVATION INC	1,031
Equities	PVH CORP	(6,624)
Equities	Q2 HOLDINGS INC	(74)
Equities	QCR HOLDINGS INC	(454)
Equities	QIAGEN N.V.	976
Equities	QORVO INC	(205)
Equities	QUAKER HOUGHTON	362
Equities	QUALCOMM INC	2,175
Equities	QUALYS INC	1,099
Equities	QUANEX BUILDING PRODUCTS	402
Equities	QUANTA SERVICES INC	25

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	QUANTERIX CORP	3,875
Equities	QUANTUMSCAPE CORP	(4,885)
Equities	QUANTUM-SI INC	(2,950)
Equities	QUARTERNORTH US (SHARES)	60,854
Equities	QUEST DIAGNOSTICS INC	(6,482)
Equities	QUIDELORTHO CORP	28
Equities	QUIMICA Y MINERA CHIL-SP ADR	(15,431)
Equities	QUINSTREET INC	339
Equities	QURATE RETAIL INC-SERIES A	91,139
Equities	R1 RCM INC	9,643
Equities	RACKSPACE TECHNOLOGY INC	(4,239)
Equities	RADIAN GROUP INC	2,462
Equities	RADNET INC	(8,992)
Equities	RADWARE LTD	(1,925)
Equities	RALPH LAUREN CORP	13,018
Equities	RAMACO RESOURCES INC-A	(10,991)
Equities	RAMBUS INC	(2,027)
Equities	RANGE RESOURCES CORP	(1,052)
Equities	RANGER ENERGY SERVICES INC	1,610
Equities	RANPAK HOLDINGS CORP	(1,762)
Equities	RAPID7 INC	2,771
Equities	RAPT THERAPEUTICS INC	(467)
Equities	RAYMOND JAMES FINANCIAL INC	(7,608)
Equities	RAYONIER ADVANCED MATERIALS	4,991
Equities	RAYONIER INC	6,356
Equities	RB GLOBAL INC	(1,731)
Equities	RBC BEARINGS INC	(448)
Equities	RCI HOSPITALITY HOLDINGS INC	(201)
Equities	RCM TECHNOLOGIES INC	(105)
Equities	RE/MAX HOLDINGS INC-CL A	(2,425)
Equities	READY CAPITAL CORP	(818)
Equities	REALREAL INC/THE	(18,119)
Equities	REALTY INCOME CORP	(38,765)
Equities	RECORDATI INDUSTRIA CHIMICA	(677)
Equities	RECURSION PHARMACEUTICALS-A	(9,823)
Equities	RED ROBIN GOURMET BURGERS	(3,792)
Equities	RED ROCK RESORTS INC-CLASS A	(2,335)
Equities	REDFIN CORP	17,775
Equities	REDWOOD TRUST INC	(2,540)
Equities	REGAL REXNORD CORP	61
Equities	REGENCY CENTERS CORP	(428)
Equities	REGENERON PHARMACEUTICALS	501
Equities	REGENXBIO INC	564
Equities	REGIONS FINANCIAL CORP	76
Equities	REINSURANCE GROUP OF AMERICA	7,438
Equities	REKOR SYSTEMS INC	5,166
Equities	RELAY THERAPEUTICS INC	(3,963)
Equities	RELIANCE STEEL & ALUMINUM	(479)
Equities	RELX PLC - SPON ADR	9,119
Equities	REMITLY GLOBAL INC	2,067
Equities	RENAISSANCERE HOLDINGS LTD	(389)
Equities	RENASANT CORP	1,673
Equities	RENEW ENERGY GLOBAL PLC-A	9,900
Equities	RENTOKIL INITIAL PLC-SP ADR	(5,261)
Equities	REPAY HOLDINGS CORP	(4,725)
Equities	REPLIGEN CORP	808
Equities	REPLIMUNE GROUP INC	12,963
Equities	REPLY SPA	(1,459)
Equities	REPUBLIC SERVICES INC	212
Equities	RESIDEO TECHNOLOGIES INC	(4,767)
Equities	RESMED INC	62
Equities	RESOURCES CONNECTION INC	(1,611)
Equities	RESTAURANT BRANDS INTERN	200
Equities	RETAIL OPPORTUNITY INVESTMEN	83
Equities	REV GROUP INC	2,630
Equities	REVANCE THERAPEUTICS INC	(20,695)
Equities	REVANCE THERAPEUTICS INC CALL 01/17/2025 10	(130)
Equities	REVANCE THERAPEUTICS INC CALL 01/17/2025 30	(81)

ABSOLUTE RETURN TRADING LTD. SERIES A

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	REVANCE THERAPEUTICS INC CALL 01/17/2025 35	(90)
Equities	REVANCE THERAPEUTICS INC CALL 01/17/2025 7.5	(468)
Equities	REVANCE THERAPEUTICS INC PUT 01/17/2025 25	(85)
Equities	REVOLUTION MEDICINES INC	(3,164)
Equities	REVOLVE GROUP INC	(2,487)
Equities	REVVITY INC	14
Equities	REX AMERICAN RESOURCES CORP	(119)
Equities	REXFORD INDUSTRIAL REALTY IN	(2,986)
Equities	REYNOLDS CONSUMER PRODUCTS I	1,644
Equities	RH	(483)
Equities	RHYTHM PHARMACEUTICALS INC	(536)
Equities	RIBBON COMMUNICATIONS INC	(2,787)
Equities	RICHARDSON ELEC LTD	(446)
Equities	RIGEL PHARMACEUTICALS INC	10,155
Equities	RILEY EXPLORATION PERMIAN IN	(327)
Equities	RIMINI STREET INC	(1,957)
Equities	RING ENERGY INC	50,044
Equities	RINGCENTRAL INC-CLASS A	740
Equities	RIO TINTO PLC-SPON ADR	3,978
Equities	RIOT PLATFORMS INC	(26,110)
Equities	RISKIFIED LTD-A	(7,498)
Equities	RITHM CAPITAL CORP	6,792
Equities	RIVIAN AUTOMOTIVE INC CALL 01/17/2025 15	(959)
Equities	RIVIAN AUTOMOTIVE INC CALL 01/17/2025 20	(1,676)
Equities	RIVIAN AUTOMOTIVE INC CALL 01/17/2025 22.5	(865)
Equities	RIVIAN AUTOMOTIVE INC CALL 01/17/2025 30	(804)
Equities	RIVIAN AUTOMOTIVE INC PUT 01/17/2025 20	1,676
Equities	RIVIAN AUTOMOTIVE INC-A	(212,305)
Equities	RLI CORP	(3,152)
Equities	RLJ LODGING TRUST	(9,300)
Equities	RMR GROUP INC/THE - A	264
Equities	ROBERT HALF INC	(3,589)
Equities	ROBINHOOD MARKETS INC - A	(21,775)
Equities	ROBLOX CORP -CLASS A	(5,866)
Equities	ROCKET COS INC-CLASS A	(16,489)
Equities	ROCKET LAB USA INC	(14,370)
Equities	ROCKET PHARMACEUTICALS INC	(3,237)
Equities	ROCKWELL AUTOMATION INC	739
Equities	ROGERS COMMUNICATIONS INC-B	2,342
Equities	ROGERS CORP	186
Equities	ROIVANT SCIENCES LTD	(605)
Equities	ROKU INC	7,898
Equities	ROLLINS INC	2,795
Equities	ROPER TECHNOLOGIES INC	(1,461)
Equities	ROSS STORES INC	33,592
Equities	ROYAL BANK OF CANADA	(1,804)
Equities	ROYAL CARIBBEAN GROUP	5,077
Equities	ROYAL GOLD INC	(246)
Equities	ROYALTY PHARMA PLC- CL A	2,287
Equities	RPC INC	(1,007)
Equities	RPM INTERNATIONAL INC	1,906
Equities	RPT REALTY	5,113
Equities	RTX CORP	630
Equities	RUSH ENTERPRISES INC-CL A	(1,604)
Equities	RUSH STREET INTERACTIVE INC	8,664
Equities	RXO INC	(7,449)
Equities	RXSIGHT INC	(2,926)
Equities	RYAN SPECIALTY HOLDINGS INC	134
Equities	RYANAIR HOLDINGS PLC-SP ADR	(1,810)
Equities	RYDER SYSTEM INC	(294)
Equities	RYERSON HOLDING CORP	(3,938)
Equities	RYMAN HOSPITALITY PROPERTIES	4,081
Equities	S & T BANCORP INC	(1,117)
Equities	S&P GLOBAL INC	(3,459)
Equities	S&P/TSX 60 IX FUT Mar24	7
Equities	S&P500 EMINI FUT Mar24	161
Equities	S&P500 EMINI OPTN JAN24 PUT 4620	(56)
Equities	S&P500 EMINI OPTN JAN24 PUT 4780	56

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	S&P500 EMINI OPTN JUN24 CALL 5100	(124)
Equities	S&P500 EMINI OPTN JUN24 CALL 5200	124
Equities	S&P500 EMINI OPTN JUN24 PUT 4150	(124)
Equities	S&P500 EMINI OPTN JUN24 PUT 4200	94
Equities	S&P500 EMINI OPTN JUN24 PUT 4400	124
Equities	S&P500 EMINI OPTN MAR24 PUT 3800	(28)
Equities	SABRA HEALTH CARE REIT INC	1,312
Equities	SABRE CORP	25,331
Equities	SAES GETTERS SPA	495
Equities	SAFE BULKERS INC	2,378
Equities	SAFEHOLD INC	(4,074)
Equities	SAFETY INSURANCE GROUP INC	(197)
Equities	SAGE THERAPEUTICS INC	(1,573)
Equities	SAIA INC	2,348
Equities	SAIPEM SPA	26,120
Equities	SALESFORCE INC	11,837
Equities	SALLY BEAUTY HOLDINGS INC	(3,935)
Equities	SALVATORE FERRAGAMO SPA	93
Equities	SAMSARA INC-CL A	11,166
Equities	SANA BIOTECHNOLOGY INC	1,535
Equities	SANDRIDGE ENERGY INC	1,554
Equities	SANDSTORM GOLD LTD	(841)
Equities	SANDY SPRING BANCORP INC	4,212
Equities	SANMINA CORP	(83)
Equities	SANOFI-ADR	(154)
Equities	SAP SE-SPONSORED ADR	(347)
Equities	SAPIENS INTERNATIONAL CORP	1,453
Equities	SARAS SPA	(138,728)
Equities	SAREPTA THERAPEUTICS INC	355
Equities	SASOL LTD-SPONSORED ADR	10,835
Equities	SAVARA INC	(4,124)
Equities	SAVERS VALUE VILLAGE INC	(22,793)
Equities	SBA COMMUNICATIONS CORP	(281)
Equities	SCANSOURCE INC	104
Equities	SCHLUMBERGER LTD	1,640
Equities	SCHNEIDER NATIONAL INC-CL B	(2,990)
Equities	SCHNITZER STEEL INDS INC-A	245
Equities	SCHOLAR ROCK HOLDING CORP	540
Equities	SCHOLASTIC CORP	669
Equities	SCHRODINGER INC	(1,529)
Equities	SCHWAB (CHARLES) CORP	2,473
Equities	SCIENCE APPLICATIONS INTE	401
Equities	SCORPIO TANKERS INC	(959)
Equities	SCOTTS MIRACLE-GRO CO	274
Equities	SCPHARMACEUTICALS INC	(6,173)
Equities	SEA LTD-ADR	1,196
Equities	SEABOARD CORP	0
Equities	SEABRIDGE GOLD INC	(2,084)
Equities	SEACOAST BANKING CORP/FL	(1,410)
Equities	SEADRILL LIMITED	(8,224)
Equities	SEAGATE TECHNOLOGY HOLDINGS	1,576
Equities	SEALED AIR CORP	(2,536)
Equities	SEAWORLD ENTERTAINMENT INC	(9,403)
Equities	SEER INC	(1,675)
Equities	SEI INVESTMENTS COMPANY	565
Equities	SELECT MEDICAL HOLDINGS CORP	167
Equities	SELECT WATER SOLUTIONS INC	910
Equities	SELECTIVE INSURANCE GROUP	259
Equities	SELECTQUOTE INC	2,159
Equities	SEMLER SCIENTIFIC INC	11
Equities	SEMPRA	159
Equities	SEMRUSH HOLDINGS INC-A	(29)
Equities	SEMTECH CORP	(2,986)
Equities	SENECA FOODS CORP - CL A	382
Equities	SENSATA TECHNOLOGIES HOLDING	8,845
Equities	SENSIENT TECHNOLOGIES CORP	(8)
Equities	SENTINELONE INC -CLASS A	6,576
Equities	SERES THERAPEUTICS INC	41,684

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Equities	SERITAGE GROWTH PROP- A	(2,039)
Equities	SERVICE CORP INTERNATIONAL	944
Equities	SERVICE PROPERTIES TRUST	9,065
Equities	SERVICENOW INC	(337)
Equities	SERVISFIRST BANCSHARES INC	621
Equities	SES AI CORP	10,930
Equities	SESA SPA	(244)
Equities	SFL CORP LTD	(4,173)
Equities	SHAKE SHACK INC - CLASS A	(8,491)
Equities	SHARECARE INC	6,040
Equities	SHARKNINJA INC	11,198
Equities	SHELL PLC-ADR	(879)
Equities	SHENANDOAH TELECOMMUNICATION	(1,866)
Equities	SHERWIN-WILLIAMS CO/THE	3,492
Equities	SHIFT4 PAYMENTS INC-CLASS A	(481)
Equities	SHINHAN FINANCIAL GROUP-ADR	(392)
Equities	SHOALS TECHNOLOGIES GROUP -A	(4,031)
Equities	SHOCKWAVE MEDICAL INC	670
Equities	SHOE CARNIVAL INC	(1,296)
Equities	SHOPIFY INC - CLASS A	1,113
Equities	SHUTTERSTOCK INC	(2,714)
Equities	SHYFT GROUP INC/THE	5,683
Equities	SIBANYE-STILLWATER LTD-ADR	21,424
Equities	SI-BONE INC	575
Equities	SIGA TECHNOLOGIES INC	(10,443)
Equities	SIGHT SCIENCES INC	53
Equities	SIGNET JEWELERS LTD	(9,202)
Equities	SILGAN HOLDINGS INC	(8,119)
Equities	SILICON LABORATORIES INC	(2,866)
Equities	SILICON MOTION TECHNOL-ADR	1,820
Equities	SILK ROAD MEDICAL INC	(1,688)
Equities	SILVERBOW RESOURCES INC	8,544
Equities	SILVERCORP METALS INC	(1,474)
Equities	SILVERCREST METALS INC	9,619
Equities	SIMMONS FIRST NATL CORP-CL A	340
Equities	SIMON PROPERTY GROUP INC	(10,458)
Equities	SIMPLY GOOD FOODS CO/THE	(1,472)
Equities	SIMPSON MANUFACTURING CO INC	(49)
Equities	SIMULATIONS PLUS INC	(22)
Equities	SINCLAIR INC	(8,047)
Equities	SIRIUSPOINT LTD	(2,818)
Equities	SITE CENTERS CORP	(4,438)
Equities	SITEONE LANDSCAPE SUPPLY INC	(12)
Equities	SITIME CORP	(628)
Equities	SITIO ROYALTIES CORP-A	223
Equities	SIX FLAGS ENTERTAINMENT CORP	(7,000)
Equities	SIJW GROUP	(105)
Equities	SK TELECOM CO LTD-SPON ADR	10,557
Equities	SKECHERS USA INC-CL A	35,567
Equities	SKYLINE CHAMPION CORP	(1,299)
Equities	SKYWARD SPECIALTY INSURANCE	(916)
Equities	SKYWATER TECHNOLOGY INC	(4,341)
Equities	SKYWEST INC	1,877
Equities	SKYWORKS SOLUTIONS INC	(1,992)
Equities	SL GREEN REALTY CORP	7,933
Equities	SLEEP NUMBER CORP	9,011
Equities	SLM CORP	2,909
Equities	SM ENERGY CO	(1,385)
Equities	SMART GLOBAL HOLDINGS INC	8,447
Equities	SMARTRENT INC	(11,282)
Equities	SMARTSHEET INC-CLASS A	15,860
Equities	SMITH & NEPHEW PLC -SPON ADR	199
Equities	SMITH & WESSON BRANDS INC	3,544
Equities	SMITH (A.O.) CORP	3,967
Equities	SNAM SPA	(93,141)
Equities	SNAP INC - A	(9,328)
Equities	SNAP-ON INC	114
Equities	SNOWFLAKE INC-CLASS A	2,719

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	SOFI TECHNOLOGIES INC	(27,930)
Equities	SOLAREGE TECHNOLOGIES INC	4,264
Equities	SOLARIS OILFIELD INFRAST-A	2,458
Equities	SOLARWINDS CORP	454
Equities	SOLID POWER INC	(342)
Equities	SOLO BRANDS INC - CLASS A	(106)
Equities	SOMALOGIC INC	(241)
Equities	SONIC AUTOMOTIVE INC-CLASS A	(478)
Equities	SONOCO PRODUCTS CO	9,523
Equities	SONOS INC	(12,759)
Equities	SONY GROUP CORP - SP ADR	(5,388)
Equities	SOTERA HEALTH CO	(21,407)
Equities	SOUTHERN CO/THE	50,327
Equities	SOUTHERN COPPER CORP	(782)
Equities	SOUTHSIDE BANCSHARES INC	894
Equities	SOUTHSTATE CORP	(9,911)
Equities	SOUTHWEST AIRLINES CO	(29,193)
Equities	SOUTHWEST GAS HOLDINGS INC	416
Equities	SOUTHWESTERN ENERGY CO	(4,781)
Equities	SOVOS BRANDS INC	(5,213)
Equities	SP PLUS CORP	(174)
Equities	SPARTANNASH CO	1,914
Equities	SPDR S&P 500 ETF TRUST	(4,584)
Equities	SPDR S&P 500 ETF TRUST PUT 01/19/2024 420	(94)
Equities	SPDR S&P 500 ETF TRUST PUT 01/19/2024 440	47
Equities	SPDR S&P BIOTECH ETF	23,572
Equities	SPDR S&P HOMEBUILDERS ETF	(2,993)
Equities	SPDR S&P METALS & MINING ETF	4,396
Equities	SPECTRUM BRANDS HOLDINGS INC	246
Equities	SPHERE ENTERTAINMENT CO	(61,310)
Equities	SPHERE ENTERTAINMENT CO CALL 01/17/2025 35	(191)
Equities	SPI 200 FUTURES Mar24	(21)
Equities	SPIRE INC	952
Equities	SPIRIT AEROSYSTEMS HOLD-CL A	5,546
Equities	SPIRIT AIRLINES INC	(35,698)
Equities	SPIRIT REALTY CAPITAL INC	(969)
Equities	SPLUNK INC	2,285
Equities	SPOK HOLDINGS INC	(1,249)
Equities	SPORTRADAR GROUP AG-A	3,178
Equities	SPORTSMAN'S WAREHOUSE HOLDIN	(2,280)
Equities	SPOTIFY TECHNOLOGY SA	10,499
Equities	SPRINGWORKS THERAPEUTICS INC	2,316
Equities	SPRINKLR INC-A	3,770
Equities	SPROTT INC	440
Equities	SPROUT SOCIAL INC - CLASS A	(7,054)
Equities	SPROUTS FARMERS MARKET INC	10,550
Equities	SPS COMMERCE INC	(50)
Equities	SPX TECHNOLOGIES INC	(335)
Equities	SQUARESPACE INC - CLASS A	(748)
Equities	SS&C TECHNOLOGIES HOLDINGS	882
Equities	SSR MINING INC	37,570
Equities	ST JOE CO/THE	3,629
Equities	STAAR SURGICAL CO	1,392
Equities	STAG INDUSTRIAL INC	(11,333)
Equities	STAGWELL INC	2,342
Equities	STANDARD MOTOR PRODS	(53)
Equities	STANDEX INTERNATIONAL CORP	(150)
Equities	STANLEY BLACK & DECKER INC	2,684
Equities	STANTEC INC	248
Equities	STAR BULK CARRIERS CORP	4,432
Equities	STAR HOLDINGS	179
Equities	STARBUCKS CORP	35,016
Equities	STARWOOD PROPERTY TRUST INC	(13,143)
Equities	STATE STREET CORP	3,836
Equities	STEEL DYNAMICS INC	(958)
Equities	STEELCASE INC-CL A	1,519
Equities	STELLANTIS NV	23,338
Equities	STELLAR BANCORP INC	(749)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	STEPAN CO	(292)
Equities	STEPSTONE GROUP INC-CLASS A	(1,134)
Equities	STERICYCLE INC	(1,902)
Equities	STERIS PLC	(1,009)
Equities	STERLING CHECK CORP	(4,593)
Equities	STERLING INFRASTRUCTURE INC	2,374
Equities	STEVANATO GROUP SPA	(5,097)
Equities	STEVEN MADDEN LTD	(17,493)
Equities	STEWART INFORMATION SERVICES	(9)
Equities	STIFEL FINANCIAL CORP	(700)
Equities	STITCH FIX INC-CLASS A	(10,376)
Equities	STMICROELECTRONICS NV	3,420
Equities	STMICROELECTRONICS NV-NY SHS	35
Equities	STOCK YARDS BANCORP INC	68
Equities	STOKE THERAPEUTICS INC	(444)
Equities	STONECO LTD-A	7,041
Equities	STONERIDGE INC	(1,152)
Equities	STONEX GROUP INC	(389)
Equities	STRATASYS LTD	(17,341)
Equities	STRATEGIC EDUCATION INC	254
Equities	STRIDE INC	4,933
Equities	STRUCTURE THERAPEUTICS INC	(7,091)
Equities	STRYKER CORP	(5,448)
Equities	STURM RUGER & CO INC	(130)
Equities	SUMITOMO MITSUI-SPONS ADR	122
Equities	SUMMIT HOTEL PROPERTIES INC	(4,027)
Equities	SUMMIT MATERIALS INC -CL A	(1,522)
Equities	SUN COMMUNITIES INC	(1,122)
Equities	SUN COUNTRY AIRLINES HOLDING	(1,208)
Equities	SUN LIFE FINANCIAL INC	(2,521)
Equities	SUNCOKE ENERGY INC	1,544
Equities	SUNCOR ENERGY INC	(20,253)
Equities	SUNNOVA ENERGY INTERNATIONAL	(54,963)
Equities	SUNOPTA INC	(7,092)
Equities	SUNPOWER CORP	(60,074)
Equities	SUNRUN INC	(6,297)
Equities	SUNSTONE HOTEL INVESTORS INC	(26,589)
Equities	SUPER MICRO COMPUTER INC	300
Equities	SUPERNUS PHARMACEUTICALS INC	(5,735)
Equities	SURGERY PARTNERS INC	(288)
Equities	SURMODICS INC	545
Equities	SUTRO BIOPHARMA INC	(1,723)
Equities	SUZANO SA - SPON ADR	(603)
Equities	SWEETGREEN INC - CLASS A	14,259
Equities	SX5E 02/16/24 C4550	16
Equities	SX5E 02/16/24 C4625	31
Equities	SX5E 02/16/24 C4750	(31)
Equities	SX5E 02/16/24 C4825	(63)
Equities	SX5E 02/16/24 C4950	16
Equities	SX5E 02/16/24 C5025	31
Equities	SX5E 03/15/24 C4500	76
Equities	SX5E 03/15/24 C4650	(153)
Equities	SX5E 03/15/24 C4800	76
Equities	SX5E 06/21/24 C4800	117
Equities	SX5E 06/21/24 C4900	(117)
Equities	SYLVAMO CORP	(7,738)
Equities	SYNAPTICS INC	(1,184)
Equities	SYNCHRONY FINANCIAL	19,983
Equities	SYNDAX PHARMACEUTICALS INC	3,862
Equities	SYNOPSIS INC	640
Equities	SYNOVUS FINANCIAL CORP	12,373
Equities	SYSCO CORP	(16,127)
Equities	T ROWE PRICE GROUP INC	200
Equities	TABoola.COM LTD	4,628
Equities	TACTILE SYSTEMS TECHNOLOGY I	(264)
Equities	TAIWAN SEMICONDUCTOR-SP ADR	(51)
Equities	TAKEDA PHARMACEUTIC-SP ADR	(3,201)
Equities	TAKE-TWO INTERACTIVE SOFTWARE	(17,582)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TALOS ENERGY INC.	(9,642)
Equities	TAMBURI INVESTMENT PARTNERS	(1,254)
Equities	TANDEM DIABETES CARE INC	(7,806)
Equities	TANGER INC	23,361
Equities	TANGO THERAPEUTICS INC	(4,076)
Equities	TAPESTRY INC	(2,728)
Equities	TARGA RESOURCES CORP	(1,347)
Equities	TARGET CORP	(14,714)
Equities	TARGET HOSPITALITY CORP	9,896
Equities	TARO PHARMACEUTICAL INDUS	(9)
Equities	TARSUS PHARMACEUTICALS INC	(1,186)
Equities	TASEKO MINES LTD	(729)
Equities	TASKUS INC-A	(614)
Equities	TAYLOR MORRISON HOME CORP	440
Equities	TAYSHA GENE THERAPIES INC	7,356
Equities	TC ENERGY CORP	551
Equities	TD SYNnex CORP	49
Equities	TDCX INC	(1,325)
Equities	TE CONNECTIVITY LTD	1,040
Equities	TECHNIPFMC PLC	9,681
Equities	TECHNOGYM SPA	3,781
Equities	TECHNOLOGY SELECT SECTOR SPDR FUND	1,497
Equities	TECHNOPROBE SPA	(1,069)
Equities	TECHTARGET	261
Equities	TECK RESOURCES LTD-CLS B	(41)
Equities	TECNOGLASS INC	(6,932)
Equities	TEEKAY CORP	12,515
Equities	TEEKAY TANKERS LTD-CLASS A	5,956
Equities	TEGNA INC	(4,358)
Equities	TELADOC HEALTH INC	9,559
Equities	TELECOM ITALIA SPA	(81,800)
Equities	TELECOM ITALIA-RSP	(221,715)
Equities	TELEDYNE TECHNOLOGIES INC	(394)
Equities	TELEFLEX INC	(94)
Equities	TELEFONICA BRASIL-ADR	3,367
Equities	TELEPHONE AND DATA SYSTEMS	14,110
Equities	TELKOM INDONESIA PERSERO-ADR	(2,890)
Equities	TELLURIAN INC	(654,549)
Equities	TELOS CORPORATION	(1,053)
Equities	TELUS CORP	2,684
Equities	TELUS INTERNATIONAL CDA INC	4,412
Equities	TEMPUR SEALY INTERNATIONAL I	(28,359)
Equities	TENABLE HOLDINGS INC	24
Equities	TENARIS SA	4,311
Equities	TENARIS SA-ADR	1,013
Equities	TENAYA THERAPEUTICS INC	2,060
Equities	TENET HEALTHCARE CORP	1,021
Equities	TENNANT CO	589
Equities	TERADATA CORP	(4,865)
Equities	TERADYNE INC	(1,940)
Equities	TEREX CORP	5,144
Equities	TERNA-RETE ELETTRICA NAZIONA	2,073
Equities	TERNIUM SA-SPONSORED ADR	(57)
Equities	TERNS PHARMACEUTICALS INC	(4,110)
Equities	TERRENO REALTY CORP	(4,800)
Equities	TESLA INC	10,403
Equities	TETRA TECH INC	250
Equities	TETRA TECHNOLOGIES INC	31,307
Equities	TEVA PHARMACEUTICAL-SP ADR	35,731
Equities	TEXAS CAPITAL BANCSHARES INC	722
Equities	TEXAS INSTRUMENTS INC	(89)
Equities	TEXAS PACIFIC LAND CORP	71
Equities	TEXAS ROADHOUSE INC	1,272
Equities	TEXTAINER GROUP HOLDINGS LTD	644
Equities	TEXTRON INC	1,301
Equities	TFI INTERNATIONAL INC	(111)
Equities	TFS FINANCIAL CORP	1,678
Equities	TG THERAPEUTICS INC	(2,969)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	THE CIGNA GROUP	816
Equities	THERAVANCE BIOPHARMA INC	2,125
Equities	THERMO FISHER SCIENTIFIC INC	327
Equities	THERMON GROUP HOLDINGS INC	756
Equities	THOMSON REUTERS CORP	(975)
Equities	THOR INDUSTRIES INC	14
Equities	THOUGHTWORKS HOLDING INC	(1,501)
Equities	THREDUP INC - CLASS A	10,020
Equities	THRYV HOLDINGS INC	(154)
Equities	TIDEWATER INC	(1,477)
Equities	TILLY'S INC-CLASS A SHRS	797
Equities	TILRAY BRANDS INC	(3,878,931)
Equities	TILRAY BRANDS INC CALL 01/17/2025 2	(2,734)
Equities	TILRAY BRANDS INC CALL 01/17/2025 2.5	(5,071)
Equities	TILRAY BRANDS INC CALL 01/17/2025 4	(6,484)
Equities	TILRAY BRANDS INC CALL 01/19/2024 12	(7,938)
Equities	TILRAY BRANDS INC CALL 01/19/2024 5	(1,437)
Equities	TILRAY BRANDS INC PUT 01/17/2025 2	(1,669)
Equities	TILRAY BRANDS INC PUT 01/17/2025 3.5	(1,035)
Equities	TILRAY BRANDS INC PUT 01/17/2025 4	(824)
Equities	TIM SA-ADR	892
Equities	TIMKEN CO	(571)
Equities	TIMKENSTEEL CORP	1,309
Equities	TINEXTA SPA	(764)
Equities	TITAN INTERNATIONAL INC	(4,354)
Equities	TITAN MACHINERY INC	(1,393)
Equities	TJX COMPANIES INC	38,902
Equities	TKO GROUP HOLDINGS INC	(13,115)
Equities	T-MOBILE US INC	(36,150)
Equities	TOAST INC-CLASS A	4,217
Equities	TOD'S SPA	285
Equities	TOLL BROTHERS INC	8
Equities	TOMPKINS FINANCIAL CORP	(85)
Equities	TOOTSIE ROLL INDS	(14)
Equities	TOPBUILD CORP	4
Equities	TOPGOLF CALLAWAY BRANDS CORP	(9,672)
Equities	TOPIX INDX FUTR Mar24	157
Equities	TORM PLC-A	(3,472)
Equities	TORO CO	(180)
Equities	TORONTO-DOMINION BANK	(7,415)
Equities	TOTALENERGIES SE -SPON ADR	(1,043)
Equities	TOWER SEMICONDUCTOR LTD	(5,904)
Equities	TOWNE BANK	(2,379)
Equities	TOYOTA MOTOR CORP -SPON ADR	1,547
Equities	TPG INC	1,163
Equities	TPG RE FINANCE TRUST INC	3,143
Equities	TPI COMPOSITES INC	(21,876)
Equities	TRACTOR SUPPLY COMPANY	(6,745)
Equities	TRADE DESK INC/THE -CLASS A	(1,152)
Equities	TRADEWEB MARKETS INC-CLASS A	402
Equities	TRAEGER INC	2,675
Equities	TRANE TECHNOLOGIES PLC	82
Equities	TRANSALTA CORP	8,367
Equities	TRANSCAT INC	(59)
Equities	TRANSDIGM GROUP INC	170
Equities	TRANSMEDICS GROUP INC	(3,152)
Equities	TRANSOCEAN LTD	(1,010,009)
Equities	TRANSOCEAN LTD CALL 01/17/2025 10	(448)
Equities	TRANSOCEAN LTD CALL 01/17/2025 5	(1,281)
Equities	TRANSOCEAN LTD CALL 01/17/2025 7	(5,757)
Equities	TRANSOCEAN LTD CALL 01/19/2024 2.5	(1,725)
Equities	TRANSOCEAN LTD CALL 01/19/2024 3	(1,293)
Equities	TRANSOCEAN LTD CALL 01/19/2024 3.5	(2,289)
Equities	TRANSOCEAN LTD CALL 01/19/2024 4	(11,288)
Equities	TRANSOCEAN LTD CALL 07/19/2024 5.5	(415)
Equities	TRANSOCEAN LTD CALL 07/19/2024 7	(1,223)
Equities	TRANSOCEAN LTD CALL 12/19/2025 5	(772)
Equities	TRANSOCEAN LTD CALL 12/19/2025 7	(1,525)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRANSOCEAN LTD PUT 01/17/2025 5	(2,184)
Equities	TRANSOCEAN LTD PUT 01/17/2025 7	(3,428)
Equities	TRANSOCEAN LTD PUT 01/19/2024 2.5	(1,344)
Equities	TRANSOCEAN LTD PUT 01/19/2024 3	(3,881)
Equities	TRANSOCEAN LTD PUT 07/19/2024 5.5	(681)
Equities	TRANSOCEAN LTD PUT 07/19/2024 7	(1,831)
Equities	Transocean Warrants (CUIP: 893830117)	1,009,623
Equities	TRANSUNION	2,787
Equities	TRAVEL + LEISURE CO	(857)
Equities	TRAVELERS COS INC/THE	2,013
Equities	TRAVERE THERAPEUTICS INC	(5,668)
Equities	TREACE MEDICAL CONCEPTS INC	(227)
Equities	TREEHOUSE FOODS INC	(510)
Equities	TREX COMPANY INC	2,585
Equities	TRI POINTE HOMES INC	(890)
Equities	TRICO BANCSHARES	(277)
Equities	TRICON RESIDENTIAL INC	(3,821)
Equities	TRIMAS CORP	38
Equities	TRIMBLE INC	76
Equities	TRINET GROUP INC	1,170
Equities	TRINITY CAPITAL INC	(175)
Equities	TRINITY INDUSTRIES INC	(2,005)
Equities	TRINSEO PLC	6,883
Equities	TRIPADVISOR INC	(7,413)
Equities	TRIPLE FLAG PRECIOUS MET	(2,949)
Equities	TRIUMPH FINANCIAL INC	(40)
Equities	TRIUMPH GROUP INC	(2,044)
Equities	TRONOX HOLDINGS PLC	(16,441)
Equities	TRS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(17,093)
Equities	TRS 1COV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,753)
Equities	TRS 1N8 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2
Equities	TRS 1SXP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(82)
Equities	TRS 1U1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,436)
Equities	TRS 22UA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,458
Equities	TRS 888 Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,067)
Equities	TRS 8TRA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	298
Equities	TRS A3M Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,197)
Equities	TRS AAF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	68,915
Equities	TRS AAK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,866
Equities	TRS AAL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,820
Equities	TRS AALB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	445
Equities	TRS ABB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,480)
Equities	TRS ABBN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,030)
Equities	TRS ABDN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(206,153)
Equities	TRS ABF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	650
Equities	TRS ABI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(726)
Equities	TRS ABN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,282)
Equities	TRS AC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,005)
Equities	TRS ACA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,308)
Equities	TRS ACC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13,912
Equities	TRS ACKB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(764)
Equities	TRS ACLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,343)
Equities	TRS ACS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,454)
Equities	TRS ACX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	19,656
Equities	TRS AD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	38,069
Equities	TRS ADDTB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,082)
Equities	TRS ADE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(21,575)
Equities	TRS ADEN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,946)
Equities	TRS ADM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,861
Equities	TRS ADP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	239
Equities	TRS ADS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,284)
Equities	TRS ADYEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(44)
Equities	TRS AED Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,341)
Equities	TRS AENA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,292)
Equities	TRS AF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,681
Equities	TRS AFRY Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,793
Equities	TRS AFX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(52)
Equities	TRS AG1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,853

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS AGN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(102,916)
Equities	TRS AGR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(146,027)
Equities	TRS AGS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10,787)
Equities	TRS AHT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(748)
Equities	TRS AI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	662
Equities	TRS AIBG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	55,613
Equities	TRS AIR Fundamental LS Equity (GMS) - Equity Swap (BARC) 5/18/2023-6/18/2024	(1,964)
Equities	TRS AIR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	125
Equities	TRS AIXA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,038)
Equities	TRS AJB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	15,936
Equities	TRS AKE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(445)
Equities	TRS AKER Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(249)
Equities	TRS AKRBP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,091
Equities	TRS AKSO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,926
Equities	TRS AKZA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(490)
Equities	TRS ALC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,160)
Equities	TRS ALD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	18,478
Equities	TRS ALESK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1)
Equities	TRS ALFA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,561)
Equities	TRS ALFEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,784)
Equities	TRS ALIFB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(792)
Equities	TRS ALKB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,079)
Equities	TRS ALLEI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,390)
Equities	TRS ALLFG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,681
Equities	TRS ALLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	132
Equities	TRS ALM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,159
Equities	TRS ALMB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(9,541)
Equities	TRS ALO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	10,317
Equities	TRS ALSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(83)
Equities	TRS ALV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	845
Equities	TRS AM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,222
Equities	TRS AMBEA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,310
Equities	TRS AMBUB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,972
Equities	TRS AMG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,001)
Equities	TRS AML Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,722
Equities	TRS AMS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,736
Equities	TRS AMS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	19,114
Equities	TRS AMUN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,938)
Equities	TRS ANA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,210)
Equities	TRS ANDR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,440
Equities	TRS ANE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10,943)
Equities	TRS ANODB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,657)
Equities	TRS ANTO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(24,843)
Equities	TRS AO/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,751)
Equities	TRS AOF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	48
Equities	TRS APAM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,069)
Equities	TRS AQ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(219)
Equities	TRS ARCAD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	644
Equities	TRS ARG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(56)
Equities	TRS ARGX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	485
Equities	TRS ARJOB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,690
Equities	TRS ARYN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	65,303
Equities	TRS ASCL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(58,358)
Equities	TRS ASHM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,378)
Equities	TRS ASM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,293
Equities	TRS ASME Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	68
Equities	TRS ASML Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,369
Equities	TRS ASRNL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,765)
Equities	TRS ASSAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	18,376
Equities	TRS AT1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(23,966)
Equities	TRS ATCOA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	67,875
Equities	TRS ATCOB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10,483)
Equities	TRS ATE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(515)
Equities	TRS ATG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,001
Equities	TRS ATRLJB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,476)
Equities	TRS AUSS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,959)
Equities	TRS AUTN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(55)
Equities	TRS AUTO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,636)

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Equities	TRS AV/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	21,260
Equities	TRS AVOL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,370
Equities	TRS AWE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11,970)
Equities	TRS AXFO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,157
Equities	TRS AZA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,916)
Equities	TRS AZE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,398)
Equities	TRS AZN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,069
Equities	TRS AZN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	111
Equities	TRS B4B Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,371
Equities	TRS BA/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,718)
Equities	TRS BAB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	24,086
Equities	TRS BAER Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,092)
Equities	TRS BAKKA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,437)
Equities	TRS BALDB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(31,332)
Equities	TRS BALN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,519)
Equities	TRS BAMNB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,624)
Equities	TRS BANB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(851)
Equities	TRS BAR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,302
Equities	TRS BARC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	599,173
Equities	TRS BARN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	268
Equities	TRS BAS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	29
Equities	TRS BATS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(19,424)
Equities	TRS BAVA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,369
Equities	TRS BAYN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,987
Equities	TRS BB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(538)
Equities	TRS BBOX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	74,019
Equities	TRS BBVA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	96,475
Equities	TRS BBY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	39,822
Equities	TRS BC8 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,114
Equities	TRS BCHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(52)
Equities	TRS BCP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	474,172
Equities	TRS BCPT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,268
Equities	TRS BCVN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,258)
Equities	TRS BDEV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(49,016)
Equities	TRS BEAN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	30
Equities	TRS BEI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,918)
Equities	TRS BEIJ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(16,393)
Equities	TRS BEKB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(721)
Equities	TRS BEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	489
Equities	TRS BESI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(373)
Equities	TRS BETCO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(955)
Equities	TRS BETSB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	10,404
Equities	TRS BEZ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	43,589
Equities	TRS BFIT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,011
Equities	TRS BFSA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	616
Equities	TRS BG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,179
Equities	TRS BGEO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,098)
Equities	TRS BHP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	871
Equities	TRS BILIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(676)
Equities	TRS BILL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,264)
Equities	TRS BIM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	505
Equities	TRS BIOAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,614
Equities	TRS BIOT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	716
Equities	TRS BIRG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,248
Equities	TRS BKG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,942)
Equities	TRS BKT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,652)
Equities	TRS BKW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	497
Equities	TRS BLND Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	143,731
Equities	TRS BME Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(21,162)
Equities	TRS BMW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,459)
Equities	TRS BMW3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	248
Equities	TRS BN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,178
Equities	TRS BNC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,268)
Equities	TRS BNP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10,258)
Equities	TRS BNR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,591)
Equities	TRS BNZL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,002)
Equities	TRS BOL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(27,688)
Equities	TRS BONEX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,182

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Equities	TRS BOOZT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(539)
Equities	TRS BORR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,601
Equities	TRS BOSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(80)
Equities	TRS BOSS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,169)
Equities	TRS BOWL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,200)
Equities	TRS BOY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,581
Equities	TRS BP/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(203,948)
Equities	TRS BPOST Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,492
Equities	TRS BPT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,331
Equities	TRS BRAV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,019
Equities	TRS BRBY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,068)
Equities	TRS BREE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,498)
Equities	TRS BSLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	340
Equities	TRS BT/A Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	147,093
Equities	TRS BUCN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	231
Equities	TRS BUFAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(653)
Equities	TRS BUR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,258)
Equities	TRS BURE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,161)
Equities	TRS BVB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,324)
Equities	TRS BVI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	757
Equities	TRS BVIC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,016)
Equities	TRS BWLPG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,046
Equities	TRS BWY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(228)
Equities	TRS BYG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,400
Equities	TRS BYIT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	14,468
Equities	TRS CA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,260)
Equities	TRS CABK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(14,256)
Equities	TRS CABP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,638
Equities	TRS CAF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(447)
Equities	TRS CAI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,316
Equities	TRS CAML Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,936
Equities	TRS CAMX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,783
Equities	TRS CAP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,236)
Equities	TRS CARD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,926)
Equities	TRS CARLB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(69)
Equities	TRS CAST Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(26,662)
Equities	TRS CATE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	31
Equities	TRS CBG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,768
Equities	TRS CBK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	21,241
Equities	TRS CCC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,891
Equities	TRS CCH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	14,372
Equities	TRS CCL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(27,318)
Equities	TRS CCR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,287
Equities	TRS CDI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	128
Equities	TRS CEC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,361
Equities	TRS CEY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	109,528
Equities	TRS CFR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	295
Equities	TRS CGCBV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,140
Equities	TRS CGG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(255,254)
Equities	TRS CHEMM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,076
Equities	TRS CHG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,019
Equities	TRS CHR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,539
Equities	TRS CHRY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,186
Equities	TRS CIBUS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,552)
Equities	TRS CIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(362)
Equities	TRS CINT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,693
Equities	TRS CKN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	245
Equities	TRS CLAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(220)
Equities	TRS CLASB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,136)
Equities	TRS CLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,055
Equities	TRS CLNX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(16,231)
Equities	TRS CMBN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,607)
Equities	TRS CNA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	472,198
Equities	TRS CNE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,867
Equities	TRS COA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(30,081)
Equities	TRS COFA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(926)
Equities	TRS COFB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1
Equities	TRS COK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(332)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS COL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(28,669)
Equities	TRS COLOB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,241)
Equities	TRS COLR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	276
Equities	TRS CON Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,373)
Equities	TRS COP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(80)
Equities	TRS COREB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,952
Equities	TRS COTN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(409)
Equities	TRS COV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12)
Equities	TRS CPG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,410
Equities	TRS CPI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,760
Equities	TRS CRAYN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11,647)
Equities	TRS CRBN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	912
Equities	TRS CRDA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,863)
Equities	TRS CRE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,519
Equities	TRS CRH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	19,492
Equities	TRS CRN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(902)
Equities	TRS CRST Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,429
Equities	TRS CS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,869
Equities	TRS CTEC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,448)
Equities	TRS CTPNV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,176
Equities	TRS CTT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,576)
Equities	TRS CTY1S Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,310)
Equities	TRS CURY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	82,876
Equities	TRS CVSG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,180)
Equities	TRS CWK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	15
Equities	TRS DAE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(89)
Equities	TRS DANSKE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,907
Equities	TRS DARK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	33,190
Equities	TRS DB1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	291
Equities	TRS DBG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,396
Equities	TRS DBK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,930)
Equities	TRS DCC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,322)
Equities	TRS DEC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,514
Equities	TRS DEC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,889
Equities	TRS DEMANT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,271
Equities	TRS DESN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(34)
Equities	TRS DEZ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,434
Equities	TRS DFDS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(441)
Equities	TRS DG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,818
Equities	TRS DGE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(21,160)
Equities	TRS DHER Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	20,859
Equities	TRS DHG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,347)
Equities	TRS DHL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(15,087)
Equities	TRS DIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,035)
Equities	TRS DIM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(233)
Equities	TRS DIOS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	328
Equities	TRS DKSH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,824
Equities	TRS DLG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(33,620)
Equities	TRS DLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,255)
Equities	TRS DMP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	86
Equities	TRS DNB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,024)
Equities	TRS DNLM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,190
Equities	TRS DNO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	21,236
Equities	TRS DNORD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,076)
Equities	TRS DOC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(146)
Equities	TRS DOCM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(766)
Equities	TRS DOCS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(68,323)
Equities	TRS DOKA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(59)
Equities	TRS DOM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,112
Equities	TRS DOM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	12,928
Equities	TRS DPH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,994)
Equities	TRS DPLM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,387)
Equities	TRS DRX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	31,465
Equities	TRS DSCV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	784
Equities	TRS DSFIR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(617)
Equities	TRS DSV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,585
Equities	TRS DSY Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	11,016
Equities	TRS DTE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	54,736

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS DTG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,894)
Equities	TRS DUE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	837
Equities	TRS DWL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	107,490
Equities	TRS DWN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(425)
Equities	TRS DWS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,491)
Equities	TRS EAPI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(399)
Equities	TRS EBOX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13,217
Equities	TRS EBS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,863
Equities	TRS ECMPA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(236)
Equities	TRS ECV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	499
Equities	TRS EDEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,723
Equities	TRS EDP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,620)
Equities	TRS EDPR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(15,459)
Equities	TRS EDV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(12,940)
Equities	TRS EFGN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,897)
Equities	TRS EGL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,112)
Equities	TRS EKT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	84
Equities	TRS EKTAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	26,073
Equities	TRS EL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,054
Equities	TRS ELE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	28,709
Equities	TRS ELG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(108)
Equities	TRS ELI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,040)
Equities	TRS ELIOR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(21)
Equities	TRS ELIS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,925)
Equities	TRS ELISA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(275)
Equities	TRS ELK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,076)
Equities	TRS ELM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,121)
Equities	TRS ELUXB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,912)
Equities	TRS EMBRACB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(75,092)
Equities	TRS EMG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,029
Equities	TRS EMMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(20)
Equities	TRS EMSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(311)
Equities	TRS EN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(652)
Equities	TRS ENC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,294)
Equities	TRS ENENTO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,593
Equities	TRS ENG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	23,578
Equities	TRS ENGI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,606)
Equities	TRS ENOG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11,601)
Equities	TRS ENQ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	75,975
Equities	TRS ENR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,894
Equities	TRS ENT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(17,487)
Equities	TRS ENTRA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,046
Equities	TRS ENX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,344
Equities	TRS EOAN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	13,398
Equities	TRS EPIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,086)
Equities	TRS EPIB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10,634)
Equities	TRS EPIC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,960
Equities	TRS EPR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,460)
Equities	TRS EPROB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,760
Equities	TRS EQNR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,299)
Equities	TRS EQT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,699)
Equities	TRS ERA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(751)
Equities	TRS ERF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,307)
Equities	TRS ERICB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(165,254)
Equities	TRS ESNT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,050)
Equities	TRS ESP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,467
Equities	TRS ESSITYB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,558
Equities	TRS EURN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(22)
Equities	TRS EUZ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	364
Equities	TRS EVD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,427
Equities	TRS EVK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	18,652
Equities	TRS EVN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	325
Equities	TRS EVO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(401)
Equities	TRS EVT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(229)
Equities	TRS EXO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	555
Equities	TRS EXPN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,055)
Equities	TRS EZJ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	49,153
Equities	TRS FABG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,822

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS FAG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(994)
Equities	TRS FAGR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(174)
Equities	TRS FAN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,715
Equities	TRS FDJ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,397
Equities	TRS FDM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,507
Equities	TRS FDP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(928)
Equities	TRS FDR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(9,814)
Equities	TRS FER Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12,564)
Equities	TRS FERG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,003)
Equities	TRS FEVR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,569)
Equities	TRS FGP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,729
Equities	TRS FGR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,729
Equities	TRS FHZN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,206
Equities	TRS FIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(646)
Equities	TRS FLOW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,665
Equities	TRS FLS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	278
Equities	TRS FLTR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,397)
Equities	TRS FME Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	160
Equities	TRS FNAC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	555
Equities	TRS FNOX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(21,405)
Equities	TRS FNTN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,966
Equities	TRS FORN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8
Equities	TRS FORT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,467)
Equities	TRS FORTUM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,673
Equities	TRS FOUR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,641
Equities	TRS FPE3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,234
Equities	TRS FR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	54,973
Equities	TRS FRA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,038)
Equities	TRS FRAS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13,884
Equities	TRS FRE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,962)
Equities	TRS FRES Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(22,474)
Equities	TRS FRO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,332)
Equities	TRS FTK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,273
Equities	TRS FUR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,086
Equities	TRS FUTR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	19,924
Equities	TRS FXPO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	16,700
Equities	TRS G1A Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,185)
Equities	TRS G24 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,001
Equities	TRS GALE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,655
Equities	TRS GALP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	38,996
Equities	TRS GAMA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	910
Equities	TRS GAW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(773)
Equities	TRS GBF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2
Equities	TRS GBG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,683)
Equities	TRS GBLB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,288)
Equities	TRS GCO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(179)
Equities	TRS GEBN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(609)
Equities	TRS GEN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,301)
Equities	TRS GEST Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,651
Equities	TRS GET Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,355
Equities	TRS GETIB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,303)
Equities	TRS GF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,109)
Equities	TRS GFC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,629)
Equities	TRS GFT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	106
Equities	TRS GFTU Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,921
Equities	TRS GIVN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(275)
Equities	TRS GJF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,360)
Equities	TRS GKP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(12,134)
Equities	TRS GLB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,104
Equities	TRS GLE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,613)
Equities	TRS GLEN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(31,504)
Equities	TRS GLJ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	60
Equities	TRS GLPG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(81)
Equities	TRS GLV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,731)
Equities	TRS GMAB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,911
Equities	TRS GN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,194
Equities	TRS GNC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	271
Equities	TRS GNS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,820

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS GOGL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(17,334)
Equities	TRS GPE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,094
Equities	TRS GRE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(471)
Equities	TRS GRF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(32,782)
Equities	TRS GRF/P Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,834)
Equities	TRS GRG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13,401
Equities	TRS GRI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	23,411
Equities	TRS GRNG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(802)
Equities	TRS GROW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,519
Equities	TRS GRP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,788)
Equities	TRS GSF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,154)
Equities	TRS GSK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,801
Equities	TRS GTT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	196
Equities	TRS GXI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(534)
Equities	TRS GYC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,914
Equities	TRS HAFNI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,730)
Equities	TRS HAG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,331)
Equities	TRS HAS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(92,929)
Equities	TRS HAUTO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	14,735
Equities	TRS HBH Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	109
Equities	TRS HBR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(68,747)
Equities	TRS HEI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(562)
Equities	TRS HEIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,892)
Equities	TRS HEIO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	994
Equities	TRS HELN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	636
Equities	TRS HEM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,539)
Equities	TRS HEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,123)
Equities	TRS HEN3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,369)
Equities	TRS HEXAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(37,038)
Equities	TRS HFD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(15,876)
Equities	TRS HFG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,194
Equities	TRS HFG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,673)
Equities	TRS HIK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	18,013
Equities	TRS HILS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,081
Equities	TRS HL/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(44,334)
Equities	TRS HLE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(181)
Equities	TRS HLMA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,556)
Equities	TRS HLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(185,498)
Equities	TRS HLUNB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	15,220
Equities	TRS HMB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,069
Equities	TRS HMS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(461)
Equities	TRS HMSO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,420
Equities	TRS HNR1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,523
Equities	TRS HO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,414)
Equities	TRS HOC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(30,464)
Equities	TRS HOLMB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,121
Equities	TRS HOLN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,542
Equities	TRS HOT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,395
Equities	TRS HPOLB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	12,761
Equities	TRS HSBA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,888)
Equities	TRS HSX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,268)
Equities	TRS HTG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,230)
Equities	TRS HTRO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(48,124)
Equities	TRS HTWS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	12,960
Equities	TRS HUBN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(146)
Equities	TRS HUFVA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,007
Equities	TRS HUH1V Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,985
Equities	TRS HUSQB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,274)
Equities	TRS HWDN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,590)
Equities	TRS HYQ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(102)
Equities	TRS IAG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	231,815
Equities	TRS IAG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	293,018
Equities	TRS IBE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,997)
Equities	TRS IBST Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,813)
Equities	TRS ICAD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,930)
Equities	TRS ICP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,632
Equities	TRS IDR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,098
Equities	TRS IDS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(49,508)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS IFCN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13
Equities	TRS IFX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,706)
Equities	TRS IGG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,239)
Equities	TRS IHG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,127
Equities	TRS IHP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,576)
Equities	TRS IIA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(905)
Equities	TRS III Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11,583)
Equities	TRS IMB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	22,472
Equities	TRS IMCD Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(918)
Equities	TRS IMI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,662
Equities	TRS IMPN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	323
Equities	TRS INCH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(14,902)
Equities	TRS INDT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	755
Equities	TRS INDUA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,769
Equities	TRS INDUC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,976)
Equities	TRS INDV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	13,109
Equities	TRS INF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	61,394
Equities	TRS INGA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(37,225)
Equities	TRS INN1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	956
Equities	TRS INPST Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,268)
Equities	TRS INRN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	0
Equities	TRS INSTAL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,803
Equities	TRS INTO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(700)
Equities	TRS INVEA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,755
Equities	TRS INVEB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(40,266)
Equities	TRS INVP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(21,651)
Equities	TRS INWI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(57)
Equities	TRS IPCO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,940)
Equities	TRS IPN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	230
Equities	TRS IPO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	17,360
Equities	TRS IPS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(723)
Equities	TRS IPX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,421)
Equities	TRS ISS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,517
Equities	TRS ITP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(405)
Equities	TRS ITRK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,351)
Equities	TRS ITV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	56,880
Equities	TRS ITX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	34,354
Equities	TRS IVSO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	179
Equities	TRS IWG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	50,855
Equities	TRS JD/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(87,833)
Equities	TRS JDEP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,126)
Equities	TRS JDW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,748
Equities	TRS JEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	357
Equities	TRS JET2 Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,217)
Equities	TRS JM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,835)
Equities	TRS JMAT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(438)
Equities	TRS JMT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	19,133
Equities	TRS JSG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,560)
Equities	TRS JTC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,077)
Equities	TRS JUN3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	435
Equities	TRS JUP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	16,433
Equities	TRS JUST Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	38,907
Equities	TRS JYSK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,208)
Equities	TRS KAMBI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	833
Equities	TRS KARN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(73)
Equities	TRS KBC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,437)
Equities	TRS KBCA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(450)
Equities	TRS KBX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,145)
Equities	TRS KCR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,415)
Equities	TRS KEMIRA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	666
Equities	TRS KER Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	108
Equities	TRS KESKOB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,458
Equities	TRS KGF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(192,264)
Equities	TRS KGX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(951)
Equities	TRS KIE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,911
Equities	TRS KIN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(168)
Equities	TRS KINDSDB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	20,438
Equities	TRS KINVB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	24,513

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS KIT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,086)
Equities	TRS KNEBV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	13,636
Equities	TRS KNIN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,692)
Equities	TRS KNOS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,597
Equities	TRS KOG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,293
Equities	TRS KOJAMO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,004)
Equities	TRS KOMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3
Equities	TRS KPN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	53,544
Equities	TRS KRN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	234
Equities	TRS KSP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,008
Equities	TRS KWS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,138)
Equities	TRS KYGA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,837)
Equities	TRS LAGRB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2)
Equities	TRS LAND Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(30)
Equities	TRS LATOB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,040)
Equities	TRS LEG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(329)
Equities	TRS LEHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1)
Equities	TRS LEON Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(278)
Equities	TRS LGEN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(236,118)
Equities	TRS LHA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	10,619
Equities	TRS LI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,217
Equities	TRS LIAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	975
Equities	TRS LIFCOB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	8,696
Equities	TRS LIGHT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,738
Equities	TRS LIO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,712)
Equities	TRS LLOY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(814)
Equities	TRS LMP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	25,600
Equities	TRS LOG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,992)
Equities	TRS LOGN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,898
Equities	TRS LONN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	879
Equities	TRS LOOMIS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,598
Equities	TRS LOTB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(10)
Equities	TRS LR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,544)
Equities	TRS LRE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	22,130
Equities	TRS LSEG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,810
Equities	TRS LSG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,446)
Equities	TRS LTG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	25,614
Equities	TRS LUKN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	22
Equities	TRS LUNDB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(966)
Equities	TRS LXI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	38,994
Equities	TRS LXS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,248
Equities	TRS MAB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,675)
Equities	TRS MAERSKA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4)
Equities	TRS MAERSKB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(58)
Equities	TRS MANTA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	66,264
Equities	TRS MAP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	67,709
Equities	TRS MATAS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(691)
Equities	TRS MAU Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,696
Equities	TRS MBG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,697)
Equities	TRS MBTN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	44,788
Equities	TRS MC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(37)
Equities	TRS MCG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	42,662
Equities	TRS MEL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(15,726)
Equities	TRS MELE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	590
Equities	TRS MER Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,300)
Equities	TRS MERY Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,569)
Equities	TRS METSB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,120)
Equities	TRS METSO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(30,950)
Equities	TRS MF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,207)
Equities	TRS MGAM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,006)
Equities	TRS MGNS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	374
Equities	TRS MIDW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(604)
Equities	TRS MING Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(928)
Equities	TRS MIPS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	348
Equities	TRS MKS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	197,338
Equities	TRS ML Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(22,015)
Equities	TRS MMT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(179)
Equities	TRS MNDI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(39,110)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS MNG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(156,033)
Equities	TRS MOBN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	52
Equities	TRS MONT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	245
Equities	TRS MONY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(20,453)
Equities	TRS MOON Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,945
Equities	TRS MOWI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,021)
Equities	TRS MOZN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	510
Equities	TRS MPCC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(123,855)
Equities	TRS MRK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,110)
Equities	TRS MRL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,399)
Equities	TRS MRN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	231
Equities	TRS MRO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(38,067)
Equities	TRS MSLH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,283)
Equities	TRS MT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,324
Equities	TRS MTGB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,493
Equities	TRS MTO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	49,944
Equities	TRS MTRS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(4,260)
Equities	TRS MTS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,122
Equities	TRS MTX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(62)
Equities	TRS MUSTI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,605)
Equities	TRS MUV2 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	71
Equities	TRS MYCR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,211)
Equities	TRS N91 Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,853)
Equities	TRS NAS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	146,723
Equities	TRS NCC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,001)
Equities	TRS NCCB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,015)
Equities	TRS NDA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(15,810)
Equities	TRS NDA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,730
Equities	TRS NDX1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,858
Equities	TRS NEL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	204,248
Equities	TRS NEM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,767
Equities	TRS NEOEN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,854)
Equities	TRS NESN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(297)
Equities	TRS NESTE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,298
Equities	TRS NETC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	754
Equities	TRS NETW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	29,895
Equities	TRS NEWAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,931)
Equities	TRS NEX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,774)
Equities	TRS NFG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,524)
Equities	TRS NG/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(15,955)
Equities	TRS NHY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	47,026
Equities	TRS NIBEB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(74,275)
Equities	TRS NK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	788
Equities	TRS NKT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	136
Equities	TRS NN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12,549)
Equities	TRS NOD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,132)
Equities	TRS NOEJ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	248
Equities	TRS NOKIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	99,493
Equities	TRS NOLAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,045)
Equities	TRS NOS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,746
Equities	TRS NOV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	733
Equities	TRS NOVN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,622
Equities	TRS NOVOB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,842
Equities	TRS NTG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	237
Equities	TRS NTGY Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,570)
Equities	TRS NVG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,448
Equities	TRS NWG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	665
Equities	TRS NWG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(151,715)
Equities	TRS NXI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(646)
Equities	TRS NXT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,569
Equities	TRS NYF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,845)
Equities	TRS NYKD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,826
Equities	TRS NZYMB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(171)
Equities	TRS OCDO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(36,337)
Equities	TRS OCI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12,447)
Equities	TRS OERL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,783)
Equities	TRS OMY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,506
Equities	TRS ONT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	21,235

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS OR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,517)
Equities	TRS ORA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(69,728)
Equities	TRS ORK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	27,576
Equities	TRS ORNBV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(439)
Equities	TRS ORSTED Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,359)
Equities	TRS OSB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(12,399)
Equities	TRS OTB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,886
Equities	TRS OUT1V Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(24,971)
Equities	TRS OX2 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	416
Equities	TRS OXIG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,513)
Equities	TRS P911 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,645
Equities	TRS PAG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,470)
Equities	TRS PAGE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(9,151)
Equities	TRS PAH3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	8,142
Equities	TRS PAY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,430
Equities	TRS PCELL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	8,691
Equities	TRS PDG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	105,390
Equities	TRS PDX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	189
Equities	TRS PEABB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,060
Equities	TRS PETS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(32,613)
Equities	TRS PFD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(257)
Equities	TRS PFV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(31)
Equities	TRS PGHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5
Equities	TRS PGS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	72,548
Equities	TRS PHARM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	100,940
Equities	TRS PHIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	11,777
Equities	TRS PHLL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,469
Equities	TRS PHM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(240)
Equities	TRS PHNX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(85,259)
Equities	TRS PHP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(44,636)
Equities	TRS PLUS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,177)
Equities	TRS PNDORA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,677
Equities	TRS PNDXB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,559
Equities	TRS PNL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	47,191
Equities	TRS PNN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(18,025)
Equities	TRS POM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,728
Equities	TRS PPGN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	201
Equities	TRS PROT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(716)
Equities	TRS PROX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	15,045
Equities	TRS PRU Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	67,157
Equities	TRS PRX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	16,790
Equities	TRS PSM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	20,023
Equities	TRS PSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,720
Equities	TRS PSON Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(22,473)
Equities	TRS PSPN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,093
Equities	TRS PTEC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	9,846
Equities	TRS PUB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(639)
Equities	TRS PUM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,030
Equities	TRS PZC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,691
Equities	TRS QIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,666)
Equities	TRS QLT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	32,660
Equities	TRS QQ/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(35,778)
Equities	TRS QTCOM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	610
Equities	TRS R6CO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	635
Equities	TRS RAA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	77
Equities	TRS RAND Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,047
Equities	TRS RAT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(558)
Equities	TRS RATO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,212
Equities	TRS RBI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,553
Equities	TRS RBREW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,280
Equities	TRS RCO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,068)
Equities	TRS RDW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	7,334
Equities	TRS RED Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,402
Equities	TRS REDD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,524
Equities	TRS REGIV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(80)
Equities	TRS REL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	32,208
Equities	TRS REN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,787)
Equities	TRS RENE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(20,241)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS REP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	58,802
Equities	TRS RF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,906
Equities	TRS RHIM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	330
Equities	TRS RHM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(284)
Equities	TRS RI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,439)
Equities	TRS RILBA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	120
Equities	TRS RIO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(289)
Equities	TRS RKT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,750)
Equities	TRS RMS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	148
Equities	TRS RMV Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(15,550)
Equities	TRS RNO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	20,553
Equities	TRS RNWH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,738)
Equities	TRS RO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(851)
Equities	TRS ROCKB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	998
Equities	TRS ROG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,539)
Equities	TRS ROO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,719
Equities	TRS ROR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	30,240
Equities	TRS ROVI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,797)
Equities	TRS RR/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(33,718)
Equities	TRS RRTL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(525)
Equities	TRS RS1 Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,962)
Equities	TRS RSW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(230)
Equities	TRS RTO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	95,509
Equities	TRS RUI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,501
Equities	TRS RWE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	13,636
Equities	TRS RWI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,781)
Equities	TRS RWS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(9,094)
Equities	TRS RXL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(6,894)
Equities	TRS RYA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	33,716
Equities	TRS S32 Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,339)
Equities	TRS S92 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,804
Equities	TRS SAAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,815)
Equities	TRS SAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	211,165
Equities	TRS SAE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,616
Equities	TRS SAF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,897)
Equities	TRS SAFE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,065)
Equities	TRS SAGAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,131
Equities	TRS SALM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	120
Equities	TRS SAMPO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	684
Equities	TRS SAN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,562)
Equities	TRS SAND Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,641)
Equities	TRS SAP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	8,133
Equities	TRS SAVE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,164)
Equities	TRS SAX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,069)
Equities	TRS SBMO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,863
Equities	TRS SBO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	490
Equities	TRS SBRY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	19,788
Equities	TRS SCAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,741
Equities	TRS SCATC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	952
Equities	TRS SCHA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,516)
Equities	TRS SCHB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,262)
Equities	TRS SCHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	532
Equities	TRS SCHO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(80)
Equities	TRS SCHP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	18
Equities	TRS SCMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,222)
Equities	TRS SCR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,968
Equities	TRS SCT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	8,007
Equities	TRS SCYR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(58,109)
Equities	TRS SDF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	17,657
Equities	TRS SDIPB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(690)
Equities	TRS SDR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(13)
Equities	TRS SDRL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(403)
Equities	TRS SDZ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	18,213
Equities	TRS SEBA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	8,758
Equities	TRS SECTB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	214
Equities	TRS SECUB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,872
Equities	TRS SEIT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	17,282
Equities	TRS SENS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS SESG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(753)
Equities	TRS SESL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(313)
Equities	TRS SF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	36,866
Equities	TRS SFOR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	45,309
Equities	TRS SFQ Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(794)
Equities	TRS SFSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	134
Equities	TRS SFZN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(64)
Equities	TRS SGE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	25,279
Equities	TRS SGO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7,066)
Equities	TRS SGRO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(8,756)
Equities	TRS SGSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	497
Equities	TRS SHA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,031)
Equities	TRS SHBA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	9,616
Equities	TRS SHC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(85,370)
Equities	TRS SHED Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	11,773
Equities	TRS SHEL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(35,640)
Equities	TRS SHELL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,875
Equities	TRS SHL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	10,994
Equities	TRS SHLF Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,871
Equities	TRS SHOT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(21,989)
Equities	TRS SHUR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	559
Equities	TRS SIE Fundamental LS Equity (GMS) - Equity Swap (BARC) 5/18/2023-6/18/2024	561
Equities	TRS SIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	2,790
Equities	TRS SIGN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(15,914)
Equities	TRS SIKA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(475)
Equities	TRS SINCH Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(142,928)
Equities	TRS SIX2 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(20)
Equities	TRS SIX3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(138)
Equities	TRS SK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	865
Equities	TRS SKAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(17,124)
Equities	TRS SKAN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(85)
Equities	TRS SKFB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,228
Equities	TRS SKG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(16,335)
Equities	TRS SLHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,265)
Equities	TRS SLR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12,116)
Equities	TRS SMCP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,834
Equities	TRS SMDS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	71,885
Equities	TRS SMHN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(711)
Equities	TRS SMIN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	18,280
Equities	TRS SMS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(24,379)
Equities	TRS SMWH Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	6,227
Equities	TRS SN/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,128
Equities	TRS SNI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(567)
Equities	TRS SNR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,236
Equities	TRS SOBI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	6,141
Equities	TRS SOF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(514)
Equities	TRS SOI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	229
Equities	TRS SOLB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	10,088
Equities	TRS SON Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(45,489)
Equities	TRS SOON Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,630)
Equities	TRS SOP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	797
Equities	TRS SOW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(54)
Equities	TRS SPI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	979
Equities	TRS SPIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(294)
Equities	TRS SPNO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,359
Equities	TRS SPSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,245)
Equities	TRS SPT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(28,895)
Equities	TRS SPX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,892)
Equities	TRS SQN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	746
Equities	TRS SQZ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,466
Equities	TRS SRIL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(727)
Equities	TRS SRBNK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,580
Equities	TRS SRE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	112,588
Equities	TRS SREN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,947
Equities	TRS SRP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	39,257
Equities	TRS SRT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(30)
Equities	TRS SRT3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,010)
Equities	TRS SSABA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	37,070

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS SSABB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,284
Equities	TRS SSABBH Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(645)
Equities	TRS SSE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(14,308)
Equities	TRS SSPG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	50,101
Equities	TRS STAN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(4,022)
Equities	TRS STB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	17,109
Equities	TRS STEM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,118)
Equities	TRS STER Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(7)
Equities	TRS STERV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,585
Equities	TRS STG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,312)
Equities	TRS STJ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	32,871
Equities	TRS STLAP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,222
Equities	TRS STM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	351
Equities	TRS STMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(350)
Equities	TRS STMPA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,926
Equities	TRS STORB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(39,465)
Equities	TRS SU Fundamental LS Equity (GMS) - Equity Swap (BARC) 5/18/2023-6/18/2024	(187)
Equities	TRS SU Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,233
Equities	TRS SUBC Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,553
Equities	TRS SUN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	475
Equities	TRS SUPR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	63,570
Equities	TRS SUS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	982
Equities	TRS SVS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(834)
Equities	TRS SVT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(18,207)
Equities	TRS SW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,733
Equities	TRS SWECB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	596
Equities	TRS SWEDA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(14,539)
Equities	TRS SWON Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,077
Equities	TRS SXS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,127)
Equities	TRS SXXPIEX Fundamental LS Equity (GMS) - Equity Swap (BARC) 5/18/2023-6/18/2024	(1,722)
Equities	TRS SY1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,984)
Equities	TRS SYDB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,366
Equities	TRS SYENS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(486)
Equities	TRS SYNT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(944)
Equities	TRS SZG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	269
Equities	TRS SZU Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,161
Equities	TRS TATE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	12,698
Equities	TRS TBCG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	765
Equities	TRS TCAP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,970
Equities	TRS TE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	877
Equities	TRS TECN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(726)
Equities	TRS TEF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,745)
Equities	TRS TEG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(15,032)
Equities	TRS TEL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	26,060
Equities	TRS TEL2B Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(26,878)
Equities	TRS TELIA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	256,455
Equities	TRS TELIA1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	7,027
Equities	TRS TEMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,048
Equities	TRS TEP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(175)
Equities	TRS TEP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,848
Equities	TRS TFI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	344
Equities	TRS TGA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	621
Equities	TRS TGS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(5,236)
Equities	TRS THG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(64,188)
Equities	TRS THRL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(11,517)
Equities	TRS THULE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,806
Equities	TRS TIETO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,501)
Equities	TRS TIGO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,561)
Equities	TRS TKA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	38,468
Equities	TRS TKA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,765
Equities	TRS TKWY Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(8,851)
Equities	TRS TLW Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(19,210)
Equities	TRS TLX Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,330
Equities	TRS TMV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	19,343
Equities	TRS TOKMAN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(900)
Equities	TRS TOM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(9,515)
Equities	TRS TOM2 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,564)
Equities	TRS TOP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,056)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS TPE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	543
Equities	TRS TPK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,055)
Equities	TRS TREL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	14,579
Equities	TRS TRI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	205
Equities	TRS TRMDA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,935
Equities	TRS TRN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	10,274
Equities	TRS TRST Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(10,351)
Equities	TRS TRYG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(14,325)
Equities	TRS TSCO Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	4,243
Equities	TRS TTE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,036)
Equities	TRS TUI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	18,838
Equities	TRS TUI1 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(16,708)
Equities	TRS TW/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	23,946
Equities	TRS TWEKA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(932)
Equities	TRS TYMN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(51)
Equities	TRS TYRES Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(14,403)
Equities	TRS UBI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	4,494
Equities	TRS UBXN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	246
Equities	TRS UCB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,885)
Equities	TRS UHR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(32)
Equities	TRS UHRN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	974
Equities	TRS UKCM Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(12,504)
Equities	TRS ULVR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,079)
Equities	TRS UMG Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(13,684)
Equities	TRS UMI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(602)
Equities	TRS UNA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(19,378)
Equities	TRS UNI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	182,014
Equities	TRS UPM Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,990)
Equities	TRS UPR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,387
Equities	TRS UQA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,618
Equities	TRS URW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,986)
Equities	TRS UTDI Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,926)
Equities	TRS UTG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	26,399
Equities	TRS UU/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(3,017)
Equities	TRS VACN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(17)
Equities	TRS VALMT Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(11,331)
Equities	TRS VANQ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,249)
Equities	TRS VAR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	63,644
Equities	TRS VATN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	185
Equities	TRS VBR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	1,442
Equities	TRS VCT Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(585)
Equities	TRS VER Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(140)
Equities	TRS VGP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(145)
Equities	TRS VID Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(424)
Equities	TRS VID Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,719)
Equities	TRS VIE Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(5,456)
Equities	TRS VIRP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(48)
Equities	TRS VIS Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	565
Equities	TRS VITB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(272)
Equities	TRS VITR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,346)
Equities	TRS VIV Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(75,233)
Equities	TRS VK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,929)
Equities	TRS VLK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,749)
Equities	TRS VLX Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,476
Equities	TRS VMUK Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(60,093)
Equities	TRS VNA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(532)
Equities	TRS VOD Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,614,246
Equities	TRS VOE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(6,261)
Equities	TRS VOLCARB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	144,927
Equities	TRS VOLVA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(2,459)
Equities	TRS VOLVB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	3,305
Equities	TRS VONN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(138)
Equities	TRS VOW Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,343)
Equities	TRS VOW3 Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(700)
Equities	TRS VPK Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	658
Equities	TRS VRLA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,588)
Equities	TRS VSVS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,538
Equities	TRS VTSC Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,079)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	TRS VTY Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(9,458)
Equities	TRS VWS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,542
Equities	TRS WAF Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	352
Equities	TRS WALLB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	110
Equities	TRS WAWI Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,665
Equities	TRS WCH Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(322)
Equities	TRS WDP Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	5,176
Equities	TRS WDS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(497)
Equities	TRS WEIR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,734
Equities	TRS WG/ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(27,488)
Equities	TRS WHA Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(342)
Equities	TRS WHR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	9,737
Equities	TRS WIE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,452)
Equities	TRS WIHL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(1,460)
Equities	TRS WISE Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	44,317
Equities	TRS WIZZ Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,240
Equities	TRS WJG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,202
Equities	TRS WKL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(393)
Equities	TRS WKP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	3,574
Equities	TRS WLN Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(12,714)
Equities	TRS WOSG Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(7,610)
Equities	TRS WPP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	5,279
Equities	TRS WRT1V Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(3,799)
Equities	TRS WTB Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(1,264)
Equities	TRS XFAB Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	304
Equities	TRS XIOR Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(689)
Equities	TRS XPP Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	1,299
Equities	TRS XPS Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(12,016)
Equities	TRS XVIVO Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	(19)
Equities	TRS YAR Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	2,301
Equities	TRS YCA Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(21,226)
Equities	TRS YPSN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(35)
Equities	TRS ZAL Market Neutral Quant Equities - Swap (JPM) 4/23/2023-10/23/2024	21,357
Equities	TRS ZEAL Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(867)
Equities	TRS ZEHN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	185
Equities	TRS ZURN Market Neutral Quant Equities - Swap (MS) 4/27/2023-10/27/2024	(2,031)
Equities	TRUEBLUE INC	(2,943)
Equities	TRUIST FINANCIAL CORP	20,177
Equities	TRUPANION INC	3,789
Equities	TRUSTCO BANK CORP NY	393
Equities	TRUSTMARK CORP	202
Equities	TTEC HOLDINGS INC	1,094
Equities	TTM TECHNOLOGIES	2,957
Equities	TUCOWS INC-CLASS A	(160)
Equities	TURNING POINT BRANDS INC	82
Equities	TURTLE BEACH CORP	231
Equities	TUSIMPLE HOLDINGS INC - A	(22,134)
Equities	TUTOR PERINI CORP	(500)
Equities	TWILIO INC - A	6,989
Equities	TWIST BIOSCIENCE CORP	4,035
Equities	TWO HARBORS INVESTMENT CORP	(8,103)
Equities	TWO HARBORS INVESTMENT CORP CALL 01/19/2024 15	(94)
Equities	TWO HARBORS INVESTMENT CORP CALL 01/19/2024 20	(697)
Equities	TWO HARBORS INVESTMENT CORP CALL 01/19/2024 5	(892)
Equities	TWO HARBORS INVESTMENT CORP CALL 01/19/2024 7	(193)
Equities	TWO HARBORS INVESTMENT CORP PUT 01/19/2024 3	12
Equities	TYLER TECHNOLOGIES INC	633
Equities	TYSON FOODS INC-CL A	(7,400)
Equities	U.S. PHYSICAL THERAPY INC	(305)
Equities	UBER TECHNOLOGIES INC	88,838
Equities	UBIQUITI INC	256
Equities	UBS GROUP AG-REG	3,454
Equities	UDEMY INC	1,482
Equities	UDR INC	(5,298)
Equities	UFP INDUSTRIES INC	(849)
Equities	UFP TECHNOLOGIES INC	(1,761)
Equities	UGI CORP	(486)
Equities	U-HAUL HOLDING CO	(421)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	U-HAUL HOLDING CO-NON VOTING	(1,132)
Equities	UIPATH INC - CLASS A	1,034
Equities	ULTA BEAUTY INC	2,101
Equities	ULTRA CLEAN HOLDINGS INC	(763)
Equities	ULTRAGENYX PHARMACEUTICAL IN	3,580
Equities	ULTRAPAR PARTICPAC-SPON ADR	(3,232)
Equities	UMB FINANCIAL CORP	120
Equities	UMH PROPERTIES INC	429
Equities	UNDER ARMOUR INC-CLASS A	(9,260)
Equities	UNDER ARMOUR INC-CLASS C	(20,504)
Equities	UNICREDIT SPA	16,121
Equities	UNIFIRST CORP/MA	(363)
Equities	UNILEVER PLC-SPONSORED ADR	(37,528)
Equities	UNION PACIFIC CORP	4,482
Equities	UNIPOL GRUPPO SPA	32,540
Equities	UNIPOLSAI ASSICURAZIONI SPA	7,888
Equities	UNIQUE NV	(2,234)
Equities	UNISYS CORP	(3,201)
Equities	UNITED AIRLINES HOLDINGS INC	9,348
Equities	UNITED BANKSHARES INC	(19,329)
Equities	UNITED COMMUNITY BANKS/GA	(17,528)
Equities	UNITED FIRE GROUP INC	566
Equities	UNITED NATURAL FOODS INC	(4,979)
Equities	UNITED PARCEL SERVICE-CL B	13,168
Equities	UNITED RENTALS INC	918
Equities	UNITED STATES LIME & MINERAL	(1)
Equities	UNITED STATES STEEL CORP	(3,579)
Equities	UNITED THERAPEUTICS CORP	1,213
Equities	UNITEDHEALTH GROUP INC	(3,986)
Equities	UNITI GROUP INC	(22,085)
Equities	UNITIL CORP	(41)
Equities	UNITY SOFTWARE INC	(4,546)
Equities	UNIVERSAL CORP/VA	(78)
Equities	UNIVERSAL DISPLAY CORP	(964)
Equities	UNIVERSAL ELECTRONICS INC	329
Equities	UNIVERSAL HEALTH RLTY INCOME	263
Equities	UNIVERSAL HEALTH SERVICES-B	(1,033)
Equities	UNIVERSAL INSURANCE HOLDINGS	(1,038)
Equities	UNIVERSAL LOGISTICS HOLDINGS	87
Equities	UNIVEST FINANCIAL CORP	1,193
Equities	UNUM GROUP	4,880
Equities	UPBOUND GROUP INC	424
Equities	UPLAND SOFTWARE INC	(2,162)
Equities	UPWORK INC	26,715
Equities	URANIUM ENERGY CORP	(12,253)
Equities	URBAN EDGE PROPERTIES	(862)
Equities	URBAN OUTFITTERS INC	(2,108)
Equities	UROGEN PHARMA LTD	523
Equities	US BANCORP	(44,548)
Equities	US CELLULAR CORP	3,302
Equities	US FOODS HOLDING CORP	7,670
Equities	US SILICA HOLDINGS INC	1,024
Equities	USANA HEALTH SCIENCES INC	(111)
Equities	UTZ BRANDS INC	1,585
Equities	UWM HOLDINGS CORP	(18,036)
Equities	V2X INC	23
Equities	VAALCO ENERGY INC	1,393
Equities	VAIL RESORTS INC	1,622
Equities	VALARIS LTD	(1,135)
Equities	VALE SA-SP ADR	(1,398)
Equities	VALERO ENERGY CORP	(3,144)
Equities	VALLEY NATIONAL BANCORP	(23,521)
Equities	VALMONT INDUSTRIES	(142)
Equities	VALVOLINE INC	20,013
Equities	VANDA PHARMACEUTICALS INC	6,549
Equities	VANECK SEMICONDUCTOR ETF	3,742
Equities	VAREX IMAGING CORP	225
Equities	VARONIS SYSTEMS INC	1,769

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	VAXCYTE INC	(537)
Equities	VECTOR GROUP LTD	2,686
Equities	VEECO INSTRUMENTS INC	(10,168)
Equities	VEEVA SYSTEMS INC-CLASS A	1,461
Equities	VENTAS INC	(778)
Equities	VENTYX BIOSCIENCES INC	119,664
Equities	VERA BRADLEY INC	(194)
Equities	VERA THERAPEUTICS INC	907
Equities	VERACYTE INC	7,782
Equities	VERADIGM INC	12,526
Equities	VERALTO CORP	(11,480)
Equities	VERICEL CORP	(458)
Equities	VERINT SYSTEMS INC	327
Equities	VERIS RESIDENTIAL INC	6,154
Equities	VERISIGN INC	(1,495)
Equities	VERISK ANALYTICS INC	8,536
Equities	VERITEX HOLDINGS INC	555
Equities	VERIZON COMMUNICATIONS INC	(78,936)
Equities	VERMILION ENERGY INC	6,908
Equities	VERONA PHARMA PLC - ADR	(7,665)
Equities	VERRA MOBILITY CORP	400
Equities	VERTEX ENERGY INC	12,791
Equities	VERTEX ENERGY INC CALL 01/19/2024 5	(676)
Equities	VERTEX INC - CLASS A	1,276
Equities	VERTEX PHARMACEUTICALS INC	472
Equities	VERTIV HOLDINGS CO-A	6,190
Equities	VERVE THERAPEUTICS INC	3,252
Equities	VESTIS CORP	(487)
Equities	VF CORP	(8,227)
Equities	VIAD CORP	29
Equities	VIASAT INC	(7,940)
Equities	VIATRIS INC	(3,665)
Equities	VIAVI SOLUTIONS INC	(2,042)
Equities	VICI PROPERTIES INC	(3,528)
Equities	VICOR CORP	6,314
Equities	VICTORIA'S SECRET & CO	(9,217)
Equities	VICTORY CAPITAL HOLDING - A	10,328
Equities	VIKING THERAPEUTICS INC	(13,712)
Equities	VIMEO INC	(6,429)
Equities	VIPER ENERGY INC	320
Equities	VIR BIOTECHNOLOGY INC	6,266
Equities	VIRGIN GALACTIC HOLDINGS INC	(101,933)
Equities	VIRGIN GALACTIC HOLDINGS INC CALL 01/17/2025 5	(1,244)
Equities	VIRGIN GALACTIC HOLDINGS INC CALL 01/17/2025 7	(821)
Equities	VIRGIN GALACTIC HOLDINGS INC PUT 01/17/2025 4	1,760
Equities	VIRGIN GALACTIC HOLDINGS INC PUT 01/17/2025 5	2,642
Equities	VIRIDIAN THERAPEUTICS INC	(5,834)
Equities	VIRTU FINANCIAL INC-CLASS A	(2,537)
Equities	VIRTUS INVESTMENT PARTNERS	(26)
Equities	VISA INC-CLASS A SHARES	957
Equities	VISHAY INTERTECHNOLOGY INC	(9,586)
Equities	VISHAY PRECISION GROUP	53
Equities	VISTA OUTDOOR INC	(9,481)
Equities	VISTEON CORP	4,508
Equities	VISTRA CORP	11,883
Equities	VITA COCO CO INC/THE	13,945
Equities	VITAL ENERGY INC	619
Equities	VITAL FARMS INC	3,085
Equities	VITESSE ENERGY INC	8
Equities	VIVID SEATS INC - CLASS A	18,440
Equities	VIZIO HOLDING CORP-A	(6,364)
Equities	VODAFONE GROUP PLC-SP ADR	77,275
Equities	VONTIER CORP	(14,295)
Equities	VORNADO REALTY TRUST	2,969
Equities	VOYA FINANCIAL INC	2,314
Equities	VOYAGER THERAPEUTICS INC	746
Equities	VROOM INC	(170,184)
Equities	VSE CORP	(233)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	VULCAN MATERIALS CO	(199)
Equities	W&T OFFSHORE INC	37,315
Equities	WABASH NATIONAL CORP	444
Equities	WABTEC CORP	447
Equities	WAFD INC	(7,004)
Equities	WALGREENS BOOTS ALLIANCE INC	(10,401)
Equities	WALKER & DUNLOP INC	(2,497)
Equities	WALMART INC	35,932
Equities	WALT DISNEY CO/THE	15,242
Equities	WARBY PARKER INC-CLASS A	8,738
Equities	WARNER BROS DISCOVERY INC	(216)
Equities	WARNER MUSIC GROUP CORP-CL A	3,893
Equities	WARRIOR MET COAL INC	(5,061)
Equities	WASHINGTON TRUST BANCORP	6
Equities	WASTE CONNECTIONS INC	(394)
Equities	WASTE MANAGEMENT INC	(591)
Equities	WATERS CORP	(1,229)
Equities	WATSCO INC	20
Equities	WATTS WATER TECHNOLOGIES-A	149
Equities	WAVE LIFE SCIENCES LTD	4,464
Equities	WAYFAIR INC CALL 01/17/2025 50	(126)
Equities	WAYFAIR INC CALL 12/19/2025 35	(129)
Equities	WAYFAIR INC- CLASS A	3,063
Equities	WAYFAIR INC PUT 12/19/2025 35	129
Equities	WD-40 CO	123
Equities	WEATHERFORD INTERNATIONAL PL	(83)
Equities	WEAVE COMMUNICATIONS INC	122
Equities	WEBSTER FINANCIAL CORP	(134)
Equities	WEBUILD SPA	(12,145)
Equities	WEC ENERGY GROUP INC	3,122
Equities	WEIS MARKETS INC	251
Equities	WELLS FARGO & CO	22,145
Equities	WELLTOWER INC	2,014
Equities	WENDY'S CO/THE	59,395
Equities	WERNER ENTERPRISES INC	175
Equities	WESBANCO INC	(766)
Equities	WESCO INTERNATIONAL INC	1,319
Equities	WEST FRASER TIMBER CO LTD	(190)
Equities	WEST PHARMACEUTICAL SERVICES	70
Equities	WESTAMERICA BANCORPORATION	76
Equities	WESTERN ALLIANCE BANCORP	(246)
Equities	WESTERN DIGITAL CORP	(609)
Equities	WESTERN UNION CO	39,853
Equities	WESTLAKE CORP	(2,810)
Equities	WESTROCK CO	(2,824)
Equities	WEX INC	315
Equities	WEYERHAEUSER CO	(21,225)
Equities	WHEATON PRECIOUS METALS CORP	(9,467)
Equities	WHIRLPOOL CORP	3,128
Equities	WHITE MOUNTAINS INSURANCE GP	(202)
Equities	WHITESTONE REIT	1,724
Equities	WHOLE EARTH BRANDS INC	(419)
Equities	WIDEPENWEST INC	4,885
Equities	WILEY (JOHN) & SONS-CLASS A	6,233
Equities	WILLIAMS COS INC	590
Equities	WILLIAMS-SONOMA INC	(5,024)
Equities	WILLIS TOWERS WATSON PLC	950
Equities	WILLSCOT MOBILE MINI HOLDING	1,767
Equities	WINGSTOP INC	3,756
Equities	WINMARK CORP	(1)
Equities	WINNEBAGO INDUSTRIES	299
Equities	WINTRUST FINANCIAL CORP	(52)
Equities	WIPRO LTD-ADR	21,477
Equities	WISDOMTREE INC	6,306
Equities	WIX.COM LTD	4,884
Equities	WK KELLOGG CO	(6,369)
Equities	WNS HOLDINGS LTD-ADR	(1,524)
Equities	WOLFSPEED INC	(30,078)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	WOLFSPEED INC CALL 01/17/2025 50	(52)
Equities	WOLFSPEED INC CALL 01/17/2025 70	(224)
Equities	WOLVERINE WORLD WIDE INC	8,427
Equities	WOODSIDE ENERGY GROUP-ADR	(3,326)
Equities	WOODWARD INC	6,401
Equities	WORKDAY INC-CLASS A	3,362
Equities	WORKIVA INC	(315)
Equities	WORLD ACCEPTANCE CORP	(162)
Equities	WORLD KINECT CORP	17,172
Equities	WP CAREY INC	(14,860)
Equities	WR BERKLEY CORP	(15,784)
Equities	WSFS FINANCIAL CORP	(2,222)
Equities	WW GRAINGER INC	(5,117)
Equities	WW INTERNATIONAL INC	(41,060)
Equities	WYNDHAM HOTELS & RESORTS INC	(25,526)
Equities	WYNN RESORTS LTD	149
Equities	X4 PHARMACEUTICALS INC	(12,301)
Equities	XCEL ENERGY INC	(461)
Equities	XENCOR INC	416
Equities	XENIA HOTELS & RESORTS INC	(4,995)
Equities	XENON PHARMACEUTICALS INC	(2,960)
Equities	XERIS BIOPHARMA HOLDINGS INC	9,507
Equities	XEROX HOLDINGS CORP	3,586
Equities	XOMETRY INC-A	(1,215)
Equities	XP INC - CLASS A	(1,714)
Equities	XPEL INC	2,759
Equities	XPERI INC	(1,585)
Equities	XPO INC	118
Equities	XPONENTIAL FITNESS INC-A	18,595
Equities	XYLEM INC	(9,229)
Equities	Y58473102_TRS_GCM	(162,539)
Equities	YANDEX NV-A	(10,583)
Equities	YELP INC	19,989
Equities	YEN DENOM NIKKEI Mar24	0
Equities	YETI HOLDINGS INC	(11,445)
Equities	YEXT INC	3,953
Equities	Y-MABS THERAPEUTICS INC	431
Equities	YORK WATER CO	109
Equities	YPF S.A.-SPONSORED ADR	(20,368)
Equities	YUM! BRANDS INC	11,015
Equities	ZEBRA TECHNOLOGIES CORP-CL A	(149)
Equities	ZENTALIS PHARMACEUTICALS INC	(141)
Equities	ZETA GLOBAL HOLDINGS CORP-A	(1,594)
Equities	ZIFF DAVIS INC	5,133
Equities	ZIGNAGO VETRO SPA	(668)
Equities	ZILLOW GROUP INC - A	(14,363)
Equities	ZILLOW GROUP INC - C	(313,812)
Equities	ZILLOW GROUP INC CALL 06/21/2024 40	(1,350)
Equities	ZILLOW GROUP INC CALL 06/21/2024 45	(1,204)
Equities	ZILLOW GROUP INC CALL 08/16/2024 45	(60)
Equities	ZILLOW GROUP INC CALL 08/16/2024 47.5	(926)
Equities	ZILLOW GROUP INC PUT 06/21/2024 45	(2,480)
Equities	ZILLOW GROUP INC PUT 08/16/2024 47.5	(622)
Equities	ZIMMER BIOMET HOLDINGS INC	2,930
Equities	ZIMVIE INC	(1,807)
Equities	ZIONS BANCORP NA	574
Equities	ZIPRECRUITER INC-A	6,850
Equities	ZOETIS INC	190
Equities	ZOOM VIDEO COMMUNICATIONS-A	3,378
Equities	ZOOMINFO TECHNOLOGIES INC	(11,976)
Equities	ZSCALER INC	8,728
Equities	ZSCALER INC CALL 01/19/2024 100	(150)
Equities	ZSCALER INC CALL 01/19/2024 130	(91)
Equities	ZSCALER INC CALL 01/19/2024 200	(65)
Equities	ZSCALER INC CALL 01/19/2024 90	(51)
Equities	ZSCALER INC PUT 01/17/2025 150	(38)
Equities	ZUMIEZ INC	(4,372)
Equities	ZUORA INC - CLASS A	(5,606)

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Sector	Security Description	Number of Contracts / Principal Amount
Equities	ZURN ELKAY WATER SOLUTIONS CORP	(2,272)
Equities	ZYMEWORKS INC	(48)
FX	AUD/USD - (DIGITAL) - 05 FEB 24 - C 0.7	1,072,724
FX	AUD/USD - (DIGITAL) - 16 FEB 24 - C 0.705	1,622,981
FX	AUD/USD-01/02/24	(31,316)
FX	AUD/USD-01/03/24	(16,357,854)
FX	AUD/USD-01/16/24	12,176,968
FX	AUD/USD-02/02/24	8,693,544
FX	AUD/USD-03/20/24	(16,859,617)
FX	AUDUSD Crncy Fut Mar24	(6)
FX	BP CURRENCY FUT Mar24	(5)
FX	BRL/USD-02/02/24	1,273,668
FX	BRL/USD-02/07/24	(1,729)
FX	BRL/USD-03/20/24	105,076,847
FX	C\$ CURRENCY FUT Mar24	19
FX	CAD/USD-01/02/24	17,449
FX	CAD/USD-01/03/24	(23,811,148)
FX	CAD/USD-01/05/24	(374,167)
FX	CAD/USD-03/20/24	(52,746,070)
FX	CHF/JPY - (DIGITAL) - 09 FEB 24 - P 152	11,220
FX	CHF/USD-01/03/24	0
FX	CHF/USD-01/04/24	(34,486,324)
FX	CHF/USD-01/05/24	(79,322)
FX	CHF/USD-03/20/24	(27,355,168)
FX	CHF/USD-03/21/24	(2,622,107)
FX	CLP/USD-01/05/24	(986,116)
FX	CLP/USD-03/20/24	133,376,723
FX	CNH/USD-01/02/24	0
FX	CNH/USD-01/03/24	(618,143,412)
FX	CNH/USD-01/16/24	3,502
FX	CNH/USD-03/20/24	(26,731,891)
FX	CZK/USD-03/20/24	(16,368,200)
FX	DKK/USD-01/03/24	(10,600)
FX	DOLLAR INDEX Mar24	54
FX	EUR/CHF - 03 MAY 24 - C 0.97	793,218
FX	EUR/CHF - 12 JAN 24 - C 0.9325	793,218
FX	EUR/CHF - 12 JAN 24 - C 0.94	(1,586,436)
FX	EUR/CHF - 16 FEB 24 - C 0.949	793,218
FX	EUR/CHF - 16 FEB 24 - C 0.959	(1,586,436)
FX	EUR/CHF - 26 MAR 24 - C 0.97	1,983,045
FX	EUR/CHF - 31 JAN 24 - C 0.949	793,218
FX	EUR/CHF - 31 JAN 24 - C 0.959	(1,586,436)
FX	EUR/JPY - (DIGITAL) - 03 JAN 24 - P 150	11,597
FX	EUR/JPY - (DIGITAL) - 29 JAN 24 - P 152.5	540,994
FX	EUR/JPY - 03 JAN 24 - C 157	396,609
FX	EUR/JPY - 03 JAN 24 - P 150.5	(396,609)
FX	EUR/JPY - 16 FEB 24 - P 147	(32,459,611)
FX	EUR/JPY - 16 FEB 24 - P 151	21,639,741
FX	EUR/JPY - 26 JAN 24 - P 148	(59,509,287)
FX	EUR/JPY - 26 JAN 24 - P 151.5	21,639,741
FX	EUR/JPY - 26 JAN 24 - P 152	21,639,741
FX	EUR/PLN - (DIGITAL) - 17 JUL 24 - P 4.3	195,690
FX	EUR/PLN - 07 MAR 24 - P 4.22	19,569,034
FX	EUR/PLN - 07 MAR 24 - P 4.3	(39,138,069)
FX	EUR/PLN - 07 MAR 24 - P 4.4	19,569,034
FX	EUR/PLN - 27 FEB 24 - P 4.16	9,784,517
FX	EUR/PLN - 27 FEB 24 - P 4.22	(19,569,034)
FX	EUR/PLN - 27 FEB 24 - P 4.3	9,784,517
FX	EUR/PLN - 29 JAN 24 - P 4.22	(7,483,331)
FX	EUR/PLN - 29 JAN 24 - P 4.3	7,483,331
FX	EUR/USD - (DIGITAL) - 26 JAN 24 - P 1.05	1,081,987
FX	EUR/USD - (DIGITAL) - 29 JAN 24 - P 1.05	1,081,987
FX	EUR/USD-01/02/24	(93,784)
FX	EUR/USD-01/03/24	36,259,795
FX	EUR/USD-01/04/24	0
FX	EUR/USD-01/05/24	(237,965)
FX	EUR/USD-01/22/24	(3,928,749)
FX	EUR/USD-03/20/24	(47,820,142)

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Sector	Security Description	Number of Contracts / Principal Amount
FX	EUR/USD-03/21/24	(4,303,651)
FX	EURO FX CURR FUT Mar24	(7)
FX	GBP/AUD - 30 JAN 24 - P 1.81	(18,708,328)
FX	GBP/AUD - 30 JAN 24 - P 1.86	18,708,328
FX	GBP/USD - (DIGITAL) - 25 JAN 24 - C 1.292	535,584
FX	GBP/USD - 30 JAN 24 - C 1.2875	21,454,478
FX	GBP/USD - 30 JAN 24 - C 1.31	(21,455,803)
FX	GBP/USD-01/02/24	(1,602)
FX	GBP/USD-01/03/24	(11,212,276)
FX	GBP/USD-01/16/24	0
FX	GBP/USD-01/19/24	(467,708)
FX	GBP/USD-02/02/24	0
FX	GBP/USD-03/20/24	24,103,252
FX	HUF/USD-03/20/24	992,927,090
FX	IDR/USD-03/20/24	(6,248,073,836)
FX	ILS/USD-01/02/24	2,816
FX	ILS/USD-01/03/24	0
FX	ILS/USD-03/20/24	(9,434,030)
FX	INR/USD-03/20/24	311,684,167
FX	JPN YEN CURR FUT Mar24	(11)
FX	JPY/USD-01/04/24	138,349,379
FX	JPY/USD-01/05/24	(2,732,606,441)
FX	JPY/USD-01/19/24	79,607,487
FX	JPY/USD-03/21/24	(4,095,882,314)
FX	KRW/USD-01/16/24	76,144,187
FX	KRW/USD-01/22/24	2,440,895,377
FX	KRW/USD-03/20/24	(1,143,082,350)
FX	MXN/USD-01/02/24	0
FX	MXN/USD-01/03/24	318,319,741
FX	MXN/USD-01/19/24	(11,144,539)
FX	MXN/USD-03/11/24	(1,822)
FX	MXN/USD-03/20/24	262,043,711
FX	MXN/USD-06/17/24	(7,260)
FX	NOK/USD-01/03/24	17,136,028
FX	NOK/USD-03/20/24	13,893,111
FX	NZD/USD-01/04/24	74,980,369
FX	NZD/USD-03/20/24	(9,175,932)
FX	NZD/USD-03/21/24	0
FX	PLN/USD-01/03/24	0
FX	PLN/USD-03/20/24	(7,626,149)
FX	SEK/USD-01/03/24	9,917,884
FX	SEK/USD-03/20/24	2,713,643
FX	SGD/USD-01/03/24	(156,784)
FX	SGD/USD-03/20/24	(6,066,094)
FX	THB/USD-03/20/24	33,056,812
FX	TRY/USD-12/09/24	15,459,503
FX	TWD/USD-01/12/24	(4,807)
FX	TWD/USD-01/26/24	(2,452,122)
FX	TWD/USD-01/29/24	(2,432,534)
FX	TWD/USD-01/31/24	(1,212,438)
FX	TWD/USD-02/02/24	(8,407,345)
FX	TWD/USD-02/05/24	1,209,971
FX	TWD/USD-03/20/24	(80,343,394)
FX	USD/CNH - (ERKO 7.6000) - 19 FEB 24 - C 7.4	1,932,884
FX	USD/CNH - (ERKO 8.0000) - 26 FEB 24 - C 7.65	1,869,984
FX	USD/JPY - (DIGITAL) - 07 MAR 24 - P 136	2,704,968
FX	USD/JPY - (DIGITAL) - 08 FEB 24 - P 138	1,081,987
FX	USD/JPY - (DIGITAL) - 21 OCT 24 - C 170	1,054,557
FX	USD/JPY - (DIGITAL) - 26 JAN 24 - P 137	324,596
FX	USD/JPY - (DIGITAL) - 26 JAN 24 - P 140	757,391
FX	USD/JPY - (DIGITAL) - 30 APR 24 - C 160	1,581,835
FX	USD/JPY - 12 FEB 24 - C 153.75	26,818,097
FX	USD/JPY - 12 FEB 24 - C 158.25	(26,818,097)
FX	USD/JPY - 22 MAR 24 - P 135	(24,344,708)
FX	USD/JPY - 22 MAR 24 - P 139	16,229,806
FX	USD/JPY - 26 JAN 24 - P 138	(32,459,611)
FX	USD/JPY - 26 JAN 24 - P 142	21,639,741
FX	USD/KRW - (ERKO 1423.5000) - 05 JAN 24 - C 1375	773,153

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Sector	Security Description	Number of Contracts / Principal Amount
FX	USD/MXN - (DIGITAL) - 02 FEB 24 - P 16.6	1,072,724
FX	USD/MXN - (DIGITAL) - 04 APR 24 - P 16.65	1,072,724
FX	USD/MXN - 20 FEB 24 - P 16.25	(21,454,478)
FX	USD/MXN - 20 FEB 24 - P 16.75	21,454,478
FX	USD/TRY - (DIGITAL) - 06 DEC 24 - C 38.4	(195,690)
FX	USD/TRY - (DIGITAL) - 12 NOV 24 - P 30	195,690
FX	ZAR/USD-01/03/24	0
FX	ZAR/USD-03/20/24	0
Long Term / Intermediate Rates	AUD IRS PAY 4.25% 03/20/24-03/20/26	(2,141,022)
Long Term / Intermediate Rates	AUD IRS PAY 4.5% 03/20/24-03/20/34	(73,267)
Long Term / Intermediate Rates	AUD IRS REC 3.979% 03/20/24-03/20/29	9,167,081
Long Term / Intermediate Rates	AUD IRS REC 4.25% 03/20/24-03/20/29	447,742
Long Term / Intermediate Rates	AUST 10Y BOND FUT Mar24	(157)
Long Term / Intermediate Rates	AUST 3YR BOND FUT Mar24	247
Long Term / Intermediate Rates	BONOS Y OBLIG DEL ESTADO 3.15 04/30/2033	3,526,520
Long Term / Intermediate Rates	BONOS Y OBLIG DEL ESTADO 3.5 05/31/2029	3,669,264
Long Term / Intermediate Rates	BONOS Y OBLIG DEL ESTADO 3.55 10/31/2033	2,612,618
Long Term / Intermediate Rates	BRL PAY 10.16% 09/08/23-01/02/26	(135,261,213)
Long Term / Intermediate Rates	BRL PAY 10.525% 09/08/23-01/02/25	(176,793,701)
Long Term / Intermediate Rates	BRL PAY 10.54% 11/10/23-01/02/26	(18,199,202)
Long Term / Intermediate Rates	BRL PAY 10.575% 11/07/23-01/02/26	(17,807,821)
Long Term / Intermediate Rates	BRL PAY 10.93% 10/31/23-01/02/26	(30,332,003)
Long Term / Intermediate Rates	BRL PAY 10.935% 11/01/23-01/02/26	(31,310,455)
Long Term / Intermediate Rates	BRL PAY 12.635% 08/02/23-01/02/24	(388,946,143)
Long Term / Intermediate Rates	BRL REC 10.045% 07/12/23-01/02/26	24,694,993
Long Term / Intermediate Rates	BRL REC 10.095% 08/17/23-01/02/26	28,062,492
Long Term / Intermediate Rates	BRL REC 10.4875% 08/08/23-01/02/25	41,158,322
Long Term / Intermediate Rates	BRL REC 10.526% 11/09/23-01/02/26	18,101,357
Long Term / Intermediate Rates	BRL REC 10.625% 11/07/23-01/02/26	17,807,821
Long Term / Intermediate Rates	BRL REC 10.89% 11/01/23-01/02/26	31,310,455
Long Term / Intermediate Rates	BRL REC 10.965% 10/31/23-01/02/26	30,332,003
Long Term / Intermediate Rates	BRL REC 11% 09/27/23-01/02/25	46,770,820
Long Term / Intermediate Rates	BRL REC 11.03% 10/23/23-01/02/25	48,641,653
Long Term / Intermediate Rates	BRL REC 11.13% 09/13/23-07/01/24	109,443,720
Long Term / Intermediate Rates	BRL REC 11.135% 09/13/23-07/01/24	46,583,737
Long Term / Intermediate Rates	BRL REC 12.13% 03/29/23-01/02/25	36,668,323
Long Term / Intermediate Rates	BRL REC 12.35% 09/08/23-01/02/24	355,458,235
Long Term / Intermediate Rates	BRL REC 12.74% 11/14/22-01/02/26	99,902,472
Long Term / Intermediate Rates	BRL REC 12.805% 02/01/23-01/02/25	33,674,991
Long Term / Intermediate Rates	BUNDESREPUB. DEUTSCHLAND 0 08/15/2052	(1,796,000)
Long Term / Intermediate Rates	BUNDESREPUB. DEUTSCHLAND 1.8 08/15/2053	(2,244,999)
Long Term / Intermediate Rates	CAD OIS PAY 4.5% 03/20/24-03/20/26	(1,225,186)
Long Term / Intermediate Rates	CAD OIS REC 3.75% 03/20/24-03/20/29	1,733,984
Long Term / Intermediate Rates	CAD OIS REC 3.75% 03/20/24-03/20/34	366,335
Long Term / Intermediate Rates	CAN 10YR BOND FUT Mar24	10
Long Term / Intermediate Rates	CAN 5YR BOND FUT Mar24	(83)
Long Term / Intermediate Rates	CHF OIS PAY 2% 03/20/24-03/20/29	(1,770,617)
Long Term / Intermediate Rates	CHF OIS REC 2% 03/20/24-03/20/26	2,991,732
Long Term / Intermediate Rates	CHF OIS REC 2% 03/20/24-03/20/34	1,282,171
Long Term / Intermediate Rates	CZK FRA 3M PAY 4.42% 08/13/24-11/13/24	(897,999,752)
Long Term / Intermediate Rates	CZK FRA 3M PAY 4.43% 08/13/24-11/13/24	(888,645,588)
Long Term / Intermediate Rates	CZK FRA 3M PAY 4.44% 08/13/24-11/13/24	(892,387,254)
Long Term / Intermediate Rates	CZK FRA 3M PAY 4.441% 08/13/24-11/13/24	(1,814,707,832)
Long Term / Intermediate Rates	CZK FRA 3M PAY 5.45% 05/13/24-08/13/24	(879,291,424)
Long Term / Intermediate Rates	CZK FRA 3M PAY 5.46% 05/13/24-08/13/24	(883,033,090)
Long Term / Intermediate Rates	CZK FRA 3M PAY 5.47% 05/13/24-08/13/24	(1,795,999,504)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.4% 03/14/24-06/14/24	(1,743,616,185)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.415% 03/14/24-06/14/24	(3,554,582,352)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.445% 01/29/24-04/29/24	(1,777,291,176)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.46% 02/12/24-05/10/24	(1,795,999,504)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.47% 01/29/24-04/29/24	(1,777,291,176)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.471% 01/29/24-04/29/24	(1,777,291,176)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.471667% 02/12/24-05/10/24	(5,331,873,528)
Long Term / Intermediate Rates	CZK FRA 3M PAY 6.5% 02/12/24-05/10/24	(1,777,291,176)
Long Term / Intermediate Rates	CZK FRA 3M REC 5.37% 04/30/24-07/31/24	888,645,588
Long Term / Intermediate Rates	CZK FRA 3M REC 5.37% 05/02/24-08/02/24	897,999,752
Long Term / Intermediate Rates	CZK FRA 3M REC 5.385% 04/30/24-07/31/24	879,291,424
Long Term / Intermediate Rates	CZK FRA 3M REC 6.39% 01/11/24-04/11/24	514,479,025

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Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	CZK FRA 3M REC 6.57% 01/10/24-04/10/24	1,777,291,176
Long Term / Intermediate Rates	CZK IRS PAY 4.16% 09/20/23-09/20/28	(371,547,397)
Long Term / Intermediate Rates	CZK IRS PAY 4.17% 03/20/24-03/20/26	(117,862,467)
Long Term / Intermediate Rates	CZK IRS PAY 4.2115% 09/20/23-09/20/28	(463,218,205)
Long Term / Intermediate Rates	CZK IRS PAY 4.23% 09/20/23-09/20/28	(370,424,898)
Long Term / Intermediate Rates	CZK IRS PAY 4.26% 09/20/23-09/20/28	(374,166,563)
Long Term / Intermediate Rates	CZK IRS PAY 4.265% 12/20/23-12/20/33	(80,445,811)
Long Term / Intermediate Rates	CZK IRS PAY 4.268% 09/20/23-09/20/28	(374,166,563)
Long Term / Intermediate Rates	CZK IRS PAY 4.283% 12/20/23-12/20/30	(71,465,814)
Long Term / Intermediate Rates	CZK IRS PAY 4.31% 12/20/23-12/20/33	(52,383,319)
Long Term / Intermediate Rates	CZK IRS PAY 4.32% 03/20/24-03/20/26	(223,564,522)
Long Term / Intermediate Rates	CZK IRS PAY 4.325% 12/20/23-12/20/28	(237,595,768)
Long Term / Intermediate Rates	CZK IRS PAY 4.33% 12/20/23-12/20/33	(104,766,638)
Long Term / Intermediate Rates	CZK IRS PAY 4.335% 12/20/23-12/20/30	(72,962,480)
Long Term / Intermediate Rates	CZK IRS PAY 4.415% 12/20/23-12/20/28	(244,143,683)
Long Term / Intermediate Rates	CZK IRS PAY 4.49% 09/20/23-09/20/28	(467,708,204)
Long Term / Intermediate Rates	CZK IRS PAY 4.5% 12/20/23-12/20/33	(56,124,985)
Long Term / Intermediate Rates	CZK IRS PAY 4.51% 09/20/23-09/20/28	(92,232,058)
Long Term / Intermediate Rates	CZK IRS PAY 4.525% 12/20/23-12/20/33	(56,124,985)
Long Term / Intermediate Rates	CZK IRS PAY 4.559% 03/20/24-03/20/26	(224,499,938)
Long Term / Intermediate Rates	CZK IRS PAY 4.62% 12/20/23-12/20/33	(109,256,637)
Long Term / Intermediate Rates	CZK IRS PAY 4.63% 03/19/24-03/19/26	(230,486,603)
Long Term / Intermediate Rates	CZK IRS PAY 4.63% 11/13/23-11/13/26	(78,574,978)
Long Term / Intermediate Rates	CZK IRS PAY 4.635% 03/20/24-03/20/26	(456,483,207)
Long Term / Intermediate Rates	CZK IRS PAY 4.64% 03/20/24-03/20/26	(231,983,269)
Long Term / Intermediate Rates	CZK IRS PAY 4.65% 12/20/23-12/20/33	(109,443,720)
Long Term / Intermediate Rates	CZK IRS PAY 4.665% 12/20/23-12/20/33	(55,189,568)
Long Term / Intermediate Rates	CZK IRS PAY 4.78% 12/20/23-12/20/25	(355,458,235)
Long Term / Intermediate Rates	CZK IRS PAY 4.8% 12/20/23-12/20/25	(332,072,825)
Long Term / Intermediate Rates	CZK IRS PAY 4.83% 12/20/23-12/20/25	(471,449,870)
Long Term / Intermediate Rates	CZK IRS PAY 4.835% 12/20/23-12/20/25	(355,458,235)
Long Term / Intermediate Rates	CZK IRS PAY 4.91% 12/20/23-12/20/25	(224,499,938)
Long Term / Intermediate Rates	CZK IRS PAY 4.9295% 12/20/23-12/20/25	(222,947,147)
Long Term / Intermediate Rates	CZK IRS PAY 4.93% 12/20/23-12/20/25	(238,531,184)
Long Term / Intermediate Rates	CZK IRS PAY 4.96% 12/20/23-12/20/25	(333,008,241)
Long Term / Intermediate Rates	CZK IRS REC 3.41% 06/19/24-06/19/27	74,833,313
Long Term / Intermediate Rates	CZK IRS REC 3.46% 06/19/24-06/19/26	224,499,938
Long Term / Intermediate Rates	CZK IRS REC 3.64% 06/19/24-06/19/26	233,854,102
Long Term / Intermediate Rates	CZK IRS REC 3.71% 06/19/24-06/19/26	117,862,467
Long Term / Intermediate Rates	CZK IRS REC 3.935% 12/20/23-12/20/33	85,122,893
Long Term / Intermediate Rates	CZK IRS REC 3.96% 12/20/23-12/20/33	29,933,325
Long Term / Intermediate Rates	CZK IRS REC 3.975% 09/20/23-09/20/33	100,650,806
Long Term / Intermediate Rates	CZK IRS REC 4.015% 09/20/23-09/20/33	125,532,882
Long Term / Intermediate Rates	CZK IRS REC 4.02% 12/20/23-12/20/28	100,276,639
Long Term / Intermediate Rates	CZK IRS REC 4.03% 09/20/23-09/20/33	101,024,972
Long Term / Intermediate Rates	CZK IRS REC 4.05% 12/20/23-12/20/28	93,541,641
Long Term / Intermediate Rates	CZK IRS REC 4.056% 09/20/23-09/20/33	101,024,972
Long Term / Intermediate Rates	CZK IRS REC 4.059% 12/20/23-12/20/28	95,412,474
Long Term / Intermediate Rates	CZK IRS REC 4.06% 12/20/23-12/20/28	101,024,972
Long Term / Intermediate Rates	CZK IRS REC 4.0695% 12/20/23-12/20/28	94,121,599
Long Term / Intermediate Rates	CZK IRS REC 4.07% 09/20/23-09/20/33	101,024,972
Long Term / Intermediate Rates	CZK IRS REC 4.07% 12/20/23-12/20/28	100,276,639
Long Term / Intermediate Rates	CZK IRS REC 4.075% 12/20/23-12/20/28	139,189,962
Long Term / Intermediate Rates	CZK IRS REC 4.1% 12/20/23-12/20/28	95,412,474
Long Term / Intermediate Rates	CZK IRS REC 4.13% 12/20/23-12/20/28	28,062,492
Long Term / Intermediate Rates	CZK IRS REC 4.15% 12/20/23-12/20/28	187,083,282
Long Term / Intermediate Rates	CZK IRS REC 4.168% 12/20/23-12/20/28	187,083,282
Long Term / Intermediate Rates	CZK IRS REC 4.17% 12/20/23-12/20/28	187,083,282
Long Term / Intermediate Rates	CZK IRS REC 4.175% 12/20/23-12/20/28	122,071,841
Long Term / Intermediate Rates	CZK IRS REC 4.185% 12/20/23-12/20/28	67,349,981
Long Term / Intermediate Rates	CZK IRS REC 4.1875% 12/20/23-12/20/28	47,706,237
Long Term / Intermediate Rates	CZK IRS REC 4.195% 12/20/23-12/20/28	122,071,841
Long Term / Intermediate Rates	CZK IRS REC 4.22% 12/20/23-12/20/27	179,599,950
Long Term / Intermediate Rates	CZK IRS REC 4.253% 12/20/23-12/20/27	117,862,467
Long Term / Intermediate Rates	CZK IRS REC 4.27% 12/20/23-12/20/27	178,664,534
Long Term / Intermediate Rates	CZK IRS REC 4.3% 09/20/23-09/20/33	128,152,048
Long Term / Intermediate Rates	CZK IRS REC 4.31% 09/20/23-09/20/33	24,882,076
Long Term / Intermediate Rates	CZK IRS REC 4.36% 12/20/23-12/20/26	233,854,102

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Long Term / Intermediate Rates	CZK IRS REC 4.4% 12/20/23-12/20/26	158,085,373
Long Term / Intermediate Rates	CZK IRS REC 4.53% 12/20/23-12/20/26	158,085,373
Long Term / Intermediate Rates	CZK IRS REC 4.5625% 12/20/23-12/20/27	241,337,433
Long Term / Intermediate Rates	CZK IRS REC 4.565% 12/20/23-12/20/26	316,170,746
Long Term / Intermediate Rates	CZK IRS REC 4.575% 12/20/23-12/20/25	233,854,102
Long Term / Intermediate Rates	CZK IRS REC 4.585% 12/20/23-12/20/26	158,085,373
Long Term / Intermediate Rates	CZK IRS REC 4.59% 12/20/23-12/20/27	242,085,767
Long Term / Intermediate Rates	CZK IRS REC 4.6325% 12/20/23-12/20/26	159,020,789
Long Term / Intermediate Rates	CZK IRS REC 4.7% 12/20/23-12/20/25	228,241,604
Long Term / Intermediate Rates	CZK IRS REC 4.7175% 12/20/23-12/20/27	182,406,200
Long Term / Intermediate Rates	CZK IRS REC 4.72% 10/26/23-10/26/26	78,574,978
Long Term / Intermediate Rates	CZK IRS REC 4.74% 12/20/23-12/20/27	182,032,033
Long Term / Intermediate Rates	CZK IRS REC 4.79% 12/20/23-12/20/25	228,241,604
Long Term / Intermediate Rates	CZK IRS REC 4.9625% 12/20/23-12/20/25	571,539,426
Long Term / Intermediate Rates	CZK IRS REC 4.99% 12/20/23-12/20/25	577,151,924
Long Term / Intermediate Rates	CZK IRS REC 5.02% 09/20/23-09/20/25	441,516,545
Long Term / Intermediate Rates	CZK IRS REC 5.045% 12/20/23-12/20/25	561,249,845
Long Term / Intermediate Rates	CZK IRS REC 5.093% 09/20/23-09/20/25	550,024,848
Long Term / Intermediate Rates	CZK IRS REC 5.11% 09/20/23-09/20/25	439,645,712
Long Term / Intermediate Rates	CZK IRS REC 5.17% 09/20/23-09/20/25	441,516,545
Long Term / Intermediate Rates	CZK IRS REC 5.19% 09/20/23-09/20/25	448,999,876
Long Term / Intermediate Rates	CZK IRS REC 5.395% 09/20/23-09/20/25	553,766,514
Long Term / Intermediate Rates	CZK IRS REC 5.42% 09/20/23-09/20/25	110,004,970
Long Term / Intermediate Rates	EUR FLOOR CMS (30YR-5YR) -20BPS 04/02/24-04/04/24	(187,083,282)
Long Term / Intermediate Rates	EUR FLOOR CMS (30YR-5YR) -25BPS 03/18/24-03/20/24	(411,583,220)
Long Term / Intermediate Rates	EUR INFL PAY 2.41%/CPTFEMU 05/15/23-05/15/33	(1,777,291)
Long Term / Intermediate Rates	EUR INFL PAY 2.484%/CPTFEMU 04/15/23-04/15/33	(3,554,582)
Long Term / Intermediate Rates	EUR INFL REC 2.515%/CPTFEMU 05/15/23-05/15/38	1,777,291
Long Term / Intermediate Rates	EUR INFL REC 2.551%/CPTFEMU 04/15/23-04/15/38	3,554,582
Long Term / Intermediate Rates	EUR IRS PAY 0.0905% 12/18/41-12/18/51	(1,983,083)
Long Term / Intermediate Rates	EUR IRS PAY 0.95886% 12/17/42-12/17/52	(4,976,415)
Long Term / Intermediate Rates	EUR IRS PAY 0.9787% 12/17/42-12/17/52	(5,032,540)
Long Term / Intermediate Rates	EUR IRS PAY 1.22936% 09/19/63-09/19/73	(6,663,906)
Long Term / Intermediate Rates	EUR IRS PAY 1.34991% 06/20/63-06/20/73	(13,339,038)
Long Term / Intermediate Rates	EUR IRS PAY 1.39% 09/19/63-09/19/73	(6,663,906)
Long Term / Intermediate Rates	EUR IRS PAY 1.43823% 09/19/63-09/19/73	(6,663,906)
Long Term / Intermediate Rates	EUR IRS PAY 1.5019% 12/16/43-12/16/73	(1,870,833)
Long Term / Intermediate Rates	EUR IRS PAY 1.544% 12/16/43-12/16/73	(2,731,416)
Long Term / Intermediate Rates	EUR IRS PAY 1.5448% 12/16/43-12/16/73	(2,731,416)
Long Term / Intermediate Rates	EUR IRS PAY 2.33397% 03/20/24-03/20/54	(2,226,291)
Long Term / Intermediate Rates	EUR IRS PAY 2.35946% 12/20/23-12/20/53	(2,656,583)
Long Term / Intermediate Rates	EUR IRS PAY 2.415% 03/20/24-03/20/34	(4,864,165)
Long Term / Intermediate Rates	EUR IRS PAY 2.4395% 03/20/24-03/20/54	(2,263,708)
Long Term / Intermediate Rates	EUR IRS PAY 2.5105% 03/20/24-03/20/54	(3,648,124)
Long Term / Intermediate Rates	EUR IRS PAY 2.6075% 12/21/33-12/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 2.636% 12/21/33-12/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 2.654% 12/21/33-12/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 2.68% 12/15/32-12/16/37	(12,899,392)
Long Term / Intermediate Rates	EUR IRS PAY 2.72% 12/21/33-12/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 2.8155% 03/16/33-03/16/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.0157% 12/20/23-12/20/33	(9,999,601)
Long Term / Intermediate Rates	EUR IRS PAY 3.0197% 12/20/23-12/20/33	(10,002,033)
Long Term / Intermediate Rates	EUR IRS PAY 3.0547% 12/20/23-12/20/28	(3,759,813)
Long Term / Intermediate Rates	EUR IRS PAY 3.0567% 12/20/23-12/20/28	(3,760,374)
Long Term / Intermediate Rates	EUR IRS PAY 3.0622% 12/20/23-12/20/28	(3,771,599)
Long Term / Intermediate Rates	EUR IRS PAY 3.0627% 12/20/23-12/20/28	(3,760,561)
Long Term / Intermediate Rates	EUR IRS PAY 3.0647% 12/20/23-12/20/28	(3,761,122)
Long Term / Intermediate Rates	EUR IRS PAY 3.0862% 12/20/23-12/20/33	(2,016,384)
Long Term / Intermediate Rates	EUR IRS PAY 3.0972% 11/17/23-11/17/33	(2,010,584)
Long Term / Intermediate Rates	EUR IRS PAY 3.1057% 11/17/23-11/17/33	(2,011,332)
Long Term / Intermediate Rates	EUR IRS PAY 3.1162% 11/17/23-11/17/33	(4,022,852)
Long Term / Intermediate Rates	EUR IRS PAY 3.1182% 12/20/23-12/20/33	(4,389,161)
Long Term / Intermediate Rates	EUR IRS PAY 3.1622% 12/20/23-12/20/33	(6,159,904)
Long Term / Intermediate Rates	EUR IRS PAY 3.1667% 12/20/23-12/20/33	(8,220,626)
Long Term / Intermediate Rates	EUR IRS PAY 3.1912% 12/20/23-12/20/28	(5,032,540)
Long Term / Intermediate Rates	EUR IRS PAY 3.2088% 12/20/23-12/20/28	(5,051,249)
Long Term / Intermediate Rates	EUR IRS PAY 3.215% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.2155% 09/21/33-09/21/38	(12,908,746)

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Long Term / Intermediate Rates	EUR IRS PAY 3.2215% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.252% 09/21/33-09/21/38	(25,817,493)
Long Term / Intermediate Rates	EUR IRS PAY 3.264% 09/21/33-09/21/38	(25,817,493)
Long Term / Intermediate Rates	EUR IRS PAY 3.2965% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.3045% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.30673% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.31212% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.3135% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.3225% 09/21/33-09/21/38	(25,817,493)
Long Term / Intermediate Rates	EUR IRS PAY 3.3375% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.367% 12/20/23-12/20/25	(36,172,927)
Long Term / Intermediate Rates	EUR IRS PAY 3.373% 12/20/23-12/20/25	(9,043,793)
Long Term / Intermediate Rates	EUR IRS PAY 3.442% 12/20/23-12/20/25	(44,805,511)
Long Term / Intermediate Rates	EUR IRS PAY 3.56% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.5665% 09/21/33-09/21/38	(12,908,746)
Long Term / Intermediate Rates	EUR IRS PAY 3.8% 07/06/23-07/06/24	(93,541,641)
Long Term / Intermediate Rates	EUR IRS REC 1.56236% 09/17/53-09/17/63	5,541,407
Long Term / Intermediate Rates	EUR IRS REC 1.61991% 06/18/53-06/18/63	11,224,997
Long Term / Intermediate Rates	EUR IRS REC 1.753% 09/17/53-09/17/63	5,541,407
Long Term / Intermediate Rates	EUR IRS REC 1.75823% 09/17/53-09/17/63	5,541,407
Long Term / Intermediate Rates	EUR IRS REC 2.21361% 12/15/27-12/15/28	39,624,239
Long Term / Intermediate Rates	EUR IRS REC 2.34766% 12/15/27-12/15/28	46,770,820
Long Term / Intermediate Rates	EUR IRS REC 2.51024% 03/20/24-03/20/34	5,350,582
Long Term / Intermediate Rates	EUR IRS REC 2.54365% 12/20/23-12/20/28	12,085,580
Long Term / Intermediate Rates	EUR IRS REC 2.6164% 12/15/27-12/15/28	29,690,117
Long Term / Intermediate Rates	EUR IRS REC 2.61984% 03/20/24-03/20/29	10,177,331
Long Term / Intermediate Rates	EUR IRS REC 2.6355% 03/20/24-03/20/29	16,276,246
Long Term / Intermediate Rates	EUR IRS REC 2.7047% 12/15/27-12/15/28	46,471,487
Long Term / Intermediate Rates	EUR IRS REC 2.7651% 12/20/23-12/20/53	1,159,916
Long Term / Intermediate Rates	EUR IRS REC 2.7675% 12/21/33-12/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 2.7827% 12/20/23-12/20/53	1,159,916
Long Term / Intermediate Rates	EUR IRS REC 2.798% 12/21/33-12/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 2.815% 12/21/33-12/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 2.826% 12/15/32-12/16/37	12,899,392
Long Term / Intermediate Rates	EUR IRS REC 2.83251% 03/11/24-10/19/28	13,451,288
Long Term / Intermediate Rates	EUR IRS REC 2.84079% 03/11/24-10/19/28	13,451,288
Long Term / Intermediate Rates	EUR IRS REC 2.8785% 12/21/33-12/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 2.98% 03/16/33-03/16/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.0093% 12/20/23-12/20/33	8,008,100
Long Term / Intermediate Rates	EUR IRS REC 3.0198% 12/20/23-12/20/33	2,003,101
Long Term / Intermediate Rates	EUR IRS REC 3.0378% 12/20/23-12/20/33	9,944,973
Long Term / Intermediate Rates	EUR IRS REC 3.0888% 12/20/23-12/20/28	18,944,053
Long Term / Intermediate Rates	EUR IRS REC 3.1148% 12/20/23-12/20/33	2,033,969
Long Term / Intermediate Rates	EUR IRS REC 3.1153% 12/20/23-12/20/33	6,126,042
Long Term / Intermediate Rates	EUR IRS REC 3.1223% 12/20/23-12/20/33	6,127,352
Long Term / Intermediate Rates	EUR IRS REC 3.1302% 09/20/28-09/20/35	8,156,831
Long Term / Intermediate Rates	EUR IRS REC 3.13868% 09/20/28-09/20/35	8,156,831
Long Term / Intermediate Rates	EUR IRS REC 3.1648% 12/20/23-12/20/33	4,104,233
Long Term / Intermediate Rates	EUR IRS REC 3.1683% 12/20/23-12/20/33	10,252,164
Long Term / Intermediate Rates	EUR IRS REC 3.1688% 09/11/23-04/13/28	8,905,164
Long Term / Intermediate Rates	EUR IRS REC 3.31801% 09/11/23-04/13/28	8,970,643
Long Term / Intermediate Rates	EUR IRS REC 3.37% 09/21/33-09/21/38	25,817,493
Long Term / Intermediate Rates	EUR IRS REC 3.376% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.406% 09/21/33-09/21/38	25,817,493
Long Term / Intermediate Rates	EUR IRS REC 3.4175% 09/21/33-09/21/38	25,817,493
Long Term / Intermediate Rates	EUR IRS REC 3.4315% 12/20/23-12/20/25	45,102,225
Long Term / Intermediate Rates	EUR IRS REC 3.437% 12/20/23-12/20/25	45,100,167
Long Term / Intermediate Rates	EUR IRS REC 3.45% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.458% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.46073% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.46412% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.465% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.4765% 09/21/33-09/21/38	25,817,493
Long Term / Intermediate Rates	EUR IRS REC 3.491% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.585% 12/20/28-12/20/33	7,913,623
Long Term / Intermediate Rates	EUR IRS REC 3.727% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.734% 09/21/33-09/21/38	12,908,746
Long Term / Intermediate Rates	EUR IRS REC 3.93% 07/27/23-07/06/24	84,187,477

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Long Term / Intermediate Rates	EUR OIS PAY 2.75% 03/20/24-03/20/44	(875,133)
Long Term / Intermediate Rates	EUR OIS REC 2.5% 03/20/24-03/20/29	6,589,952
Long Term / Intermediate Rates	EUR OIS REC 3% 03/20/24-03/20/34	415,179
Long Term / Intermediate Rates	EUR OIS REC 3.25% 03/20/24-03/20/26	6,862,668
Long Term / Intermediate Rates	EUR SWAPTION 03/01/24 IRS REC 2% 03/05/24-03/05/25	(46,770,820)
Long Term / Intermediate Rates	EUR SWAPTION 03/01/24 IRS REC 2.5% 03/05/24-03/05/25	(46,770,820)
Long Term / Intermediate Rates	EUR SWAPTION 03/01/24 IRS REC 3% 03/05/24-03/05/25	93,541,641
Long Term / Intermediate Rates	EURO-BOBL FUTURE Mar24	411
Long Term / Intermediate Rates	EURO-BOBL OPTION Feb24P 119	16
Long Term / Intermediate Rates	EURO-BOBL OPTION Feb24P118.25	(32)
Long Term / Intermediate Rates	Euro-BTP Future Mar24	(502)
Long Term / Intermediate Rates	EURO-BUND FUTURE Mar24	539
Long Term / Intermediate Rates	EURO-BUND OPTION Feb24P 134	(374)
Long Term / Intermediate Rates	EURO-BUND OPTION Feb24P 137.5	187
Long Term / Intermediate Rates	EURO-BUXL 30Y BND Mar24	(30)
Long Term / Intermediate Rates	Euro-OAT Future Mar24	(232)
Long Term / Intermediate Rates	EUROPEAN UNION 2.625 02/04/2048	210,469
Long Term / Intermediate Rates	EUROPEAN UNION 3.125 12/05/2028	935,416
Long Term / Intermediate Rates	EURO-SCHATZ FUT Mar24	(678)
Long Term / Intermediate Rates	FNCL 4 2/24 TBA	(507,744,027)
Long Term / Intermediate Rates	FNCL 4.5 2/24 TBA	(521,026,940)
Long Term / Intermediate Rates	FNCL 5 2/24 TBA	651,985,237
Long Term / Intermediate Rates	FNCL 5.5 2/24 TBA	6,547,915
Long Term / Intermediate Rates	GBP INFL PAY 4.0525%/UKRPI 04/15/23-04/15/28	(1,945,666)
Long Term / Intermediate Rates	GBP INFL REC 3.355%/UKRPI 01/15/21-01/15/26	4,938,999
Long Term / Intermediate Rates	GBP OIS PAY 3% 12/27/23-12/27/73	(187,083)
Long Term / Intermediate Rates	GBP OIS PAY 3.011% 12/15/27-12/15/28	(37,416,656)
Long Term / Intermediate Rates	GBP OIS PAY 3.057% 12/20/23-12/20/73	(374,167)
Long Term / Intermediate Rates	GBP OIS PAY 3.0584% 12/20/23-12/20/73	(374,167)
Long Term / Intermediate Rates	GBP OIS PAY 3.1852% 12/15/23-12/15/73	(561,250)
Long Term / Intermediate Rates	GBP OIS PAY 3.21034% 12/27/23-12/27/33	(6,229,873)
Long Term / Intermediate Rates	GBP OIS PAY 3.23093% 12/28/23-12/28/33	(1,141,208)
Long Term / Intermediate Rates	GBP OIS PAY 3.29626% 12/21/23-12/21/33	(1,159,916)
Long Term / Intermediate Rates	GBP OIS PAY 3.29792% 12/20/23-12/20/33	(2,319,833)
Long Term / Intermediate Rates	GBP OIS PAY 3.3542% 12/13/23-12/13/73	(374,167)
Long Term / Intermediate Rates	GBP OIS PAY 3.46419% 12/06/23-12/06/73	(579,958)
Long Term / Intermediate Rates	GBP OIS PAY 3.4921% 06/19/24-06/19/34	(2,301,124)
Long Term / Intermediate Rates	GBP OIS PAY 3.5428% 12/15/27-12/15/28	(37,416,656)
Long Term / Intermediate Rates	GBP OIS PAY 3.6235% 12/15/27-12/15/28	(42,524,030)
Long Term / Intermediate Rates	GBP OIS PAY 3.6422% 03/20/24-03/20/29	(1,702,458)
Long Term / Intermediate Rates	GBP OIS PAY 3.78181% 03/20/24-03/20/34	(5,818,290)
Long Term / Intermediate Rates	GBP OIS PAY 3.7866% 12/12/23-12/12/33	(2,319,833)
Long Term / Intermediate Rates	GBP OIS PAY 3.80546% 12/06/23-12/06/33	(1,159,916)
Long Term / Intermediate Rates	GBP OIS PAY 3.90633% 11/29/23-11/29/33	(2,319,833)
Long Term / Intermediate Rates	GBP OIS PAY 3.9203% 11/29/23-11/29/33	(2,319,833)
Long Term / Intermediate Rates	GBP OIS PAY 3.9555% 11/22/23-11/22/33	(2,319,833)
Long Term / Intermediate Rates	GBP OIS PAY 3.96081% 11/17/23-01/29/38	(3,545,228)
Long Term / Intermediate Rates	GBP OIS PAY 4% 03/20/24-03/20/44	(1,733,984)
Long Term / Intermediate Rates	GBP OIS PAY 4.09766% 11/07/23-10/22/53	(2,327,316)
Long Term / Intermediate Rates	GBP OIS PAY 4.13084% 09/14/23-01/29/38	(3,545,228)
Long Term / Intermediate Rates	GBP OIS PAY 4.1402% 12/20/23-12/20/33	(1,902,076)
Long Term / Intermediate Rates	GBP OIS PAY 4.3034% 11/01/23-10/22/53	(4,654,632)
Long Term / Intermediate Rates	GBP OIS PAY 4.3552% 12/20/23-12/20/33	(2,936,646)
Long Term / Intermediate Rates	GBP OIS PAY 4.4297% 12/20/23-12/20/33	(4,897,840)
Long Term / Intermediate Rates	GBP OIS PAY 4.5472% 12/20/23-12/20/33	(1,777,291)
Long Term / Intermediate Rates	GBP OIS PAY 4.6745% 12/20/23-12/20/26	(14,296,904)
Long Term / Intermediate Rates	GBP OIS PAY 5.30823% 10/06/23-03/07/25	(8,336,431)
Long Term / Intermediate Rates	GBP OIS REC 3.25701% 12/27/23-12/27/53	2,768,833
Long Term / Intermediate Rates	GBP OIS REC 3.30383% 12/28/23-12/28/53	505,125
Long Term / Intermediate Rates	GBP OIS REC 3.4838% 12/07/23-12/07/73	374,167
Long Term / Intermediate Rates	GBP OIS REC 3.75% 03/20/24-03/20/29	5,963,113
Long Term / Intermediate Rates	GBP OIS REC 3.8633% 06/19/24-06/19/26	10,196,039
Long Term / Intermediate Rates	GBP OIS REC 4% 03/20/24-03/20/34	985,033
Long Term / Intermediate Rates	GBP OIS REC 4.0823% 12/20/23-12/20/33	1,909,746
Long Term / Intermediate Rates	GBP OIS REC 4.0965% 12/21/23-12/21/25	5,144,790
Long Term / Intermediate Rates	GBP OIS REC 4.12572% 12/20/23-12/20/25	10,289,580
Long Term / Intermediate Rates	GBP OIS REC 4.3678% 12/20/23-12/20/33	4,920,103
Long Term / Intermediate Rates	GBP OIS REC 4.3723% 12/20/23-12/20/33	2,934,027

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Long Term / Intermediate Rates	GBP OIS REC 4.42254% 03/20/24-03/20/26	25,518,160
Long Term / Intermediate Rates	GBP OIS REC 4.4464% 12/20/23-12/20/53	860,583
Long Term / Intermediate Rates	GBP OIS REC 4.5718% 12/12/23-12/12/25	10,121,206
Long Term / Intermediate Rates	GBP OIS REC 4.5978% 12/06/23-12/06/25	5,051,249
Long Term / Intermediate Rates	GBP OIS REC 4.6829% 11/29/23-11/29/25	10,083,789
Long Term / Intermediate Rates	GBP OIS REC 4.7045% 11/29/23-11/29/25	10,083,789
Long Term / Intermediate Rates	GBP OIS REC 4.759% 11/22/23-11/22/25	10,027,664
Long Term / Intermediate Rates	GBP OIS REC 4.8105% 12/20/23-12/20/26	14,209,724
Long Term / Intermediate Rates	GBP OIS REC 5.098% 03/21/24-05/09/24	224,499,938
Long Term / Intermediate Rates	GBP OIS REC 5.101% 03/21/24-05/09/24	230,112,436
Long Term / Intermediate Rates	GBP OIS REC 5.25% 03/20/24-03/20/26	2,731,228
Long Term / Intermediate Rates	GBP OIS REC 5.262% 12/14/23-02/01/24	349,845,737
Long Term / Intermediate Rates	GBP OIS REC 6.02624% 07/13/23-01/31/25	9,009,931
Long Term / Intermediate Rates	GBP OIS REC 6.225846% 07/11/23-03/07/25	8,418,748
Long Term / Intermediate Rates	GBP SWAPTION 01/08/24 OIS PAY 4.8% 01/08/24-01/08/26	46,770,820
Long Term / Intermediate Rates	GBP SWAPTION 01/08/24 OIS PAY 5.062% 01/08/24-01/08/26	(93,541,641)
Long Term / Intermediate Rates	GBP SWAPTION 01/08/24 OIS PAY 5.0625% 01/08/24-01/08/26	(93,541,641)
Long Term / Intermediate Rates	GBP SWAPTION 03/08/24 OIS PAY 5.25% 03/08/24-03/08/26	187,083,282
Long Term / Intermediate Rates	GBP SWAPTION 03/08/24 OIS PAY 5.65% 03/08/24-03/08/26	(280,624,923)
Long Term / Intermediate Rates	HELLENIC REPUBLIC FRN 10/15/2042	82,316,644
Long Term / Intermediate Rates	HUF IRS PAY 12.25% 12/21/22-12/21/27	(243,208,266)
Long Term / Intermediate Rates	HUF IRS PAY 12.42% 12/21/22-12/21/25	(1,739,874,520)
Long Term / Intermediate Rates	HUF IRS PAY 13.03% 12/12/22-12/12/24	(879,291,424)
Long Term / Intermediate Rates	HUF IRS PAY 4.785% 03/16/22-03/16/32	(374,166,563)
Long Term / Intermediate Rates	HUF IRS PAY 5.67% 03/09/22-03/09/29	(608,020,666)
Long Term / Intermediate Rates	HUF IRS PAY 5.89% 03/09/22-03/09/29	(604,653,166)
Long Term / Intermediate Rates	HUF IRS PAY 6.67% 12/20/23-12/20/33	(486,416,532)
Long Term / Intermediate Rates	HUF IRS PAY 6.87% 12/20/23-12/20/28	(3,416,140,724)
Long Term / Intermediate Rates	HUF IRS PAY 7.285% 12/20/23-12/20/33	(1,010,623,888)
Long Term / Intermediate Rates	HUF IRS PAY 7.63% 09/21/22-09/21/27	(860,583,096)
Long Term / Intermediate Rates	HUF IRS PAY 7.67% 09/21/22-09/21/27	(860,583,096)
Long Term / Intermediate Rates	HUF IRS PAY 8.515% 09/21/22-09/21/32	(598,666,501)
Long Term / Intermediate Rates	HUF IRS PAY 8.65% 09/21/22-09/21/32	(598,666,501)
Long Term / Intermediate Rates	HUF IRS PAY 8.7% 09/21/22-09/21/32	(599,601,918)
Long Term / Intermediate Rates	HUF IRS PAY 8.794% 09/21/22-09/21/27	(1,861,478,653)
Long Term / Intermediate Rates	HUF IRS REC 10.924% 12/23/22-12/23/27	355,458,235
Long Term / Intermediate Rates	HUF IRS REC 12.8% 12/21/22-12/21/25	1,627,624,551
Long Term / Intermediate Rates	HUF IRS REC 3.709% 12/15/21-12/15/28	486,416,532
Long Term / Intermediate Rates	HUF IRS REC 3.759% 12/15/21-12/15/28	954,124,737
Long Term / Intermediate Rates	HUF IRS REC 4.799% 03/16/22-03/16/27	654,791,486
Long Term / Intermediate Rates	HUF IRS REC 6.76% 12/20/23-12/20/33	982,187,229
Long Term / Intermediate Rates	HUF IRS REC 6.91% 06/15/22-06/15/32	486,416,532
Long Term / Intermediate Rates	HUF IRS REC 6.919% 06/15/22-06/15/32	490,158,198
Long Term / Intermediate Rates	HUF IRS REC 7.31% 12/20/23-12/20/28	3,484,613,205
Long Term / Intermediate Rates	HUF IRS REC 7.71% 12/20/23-12/20/25	1,917,603,637
Long Term / Intermediate Rates	HUF IRS REC 8.25% 09/21/22-09/21/32	1,094,437,198
Long Term / Intermediate Rates	HUF IRS REC 9.565% 09/21/22-09/21/27	1,028,958,049
Long Term / Intermediate Rates	HUF IRS REC 9.75% 09/21/22-09/21/27	2,055,109,849
Long Term / Intermediate Rates	HUF IRS REC 9.84% 03/15/23-03/16/28	276,883,257
Long Term / Intermediate Rates	ILS IRS PAY 3.567% 12/20/23-12/20/25	(246,014,515)
Long Term / Intermediate Rates	ILS IRS PAY 3.825% 09/20/23-09/20/33	(8,452,423)
Long Term / Intermediate Rates	ILS IRS PAY 3.85% 09/20/23-09/20/33	(8,456,164)
Long Term / Intermediate Rates	ILS IRS PAY 3.935% 09/20/23-09/20/33	(8,418,748)
Long Term / Intermediate Rates	ILS IRS PAY 3.9775% 09/20/23-09/20/33	(22,262,911)
Long Term / Intermediate Rates	ILS IRS PAY 4.13% 12/20/23-12/20/33	(2,806,249)
Long Term / Intermediate Rates	ILS IRS PAY 4.22% 12/20/23-12/20/33	(4,677,082)
Long Term / Intermediate Rates	ILS IRS PAY 4.416% 06/21/23-06/21/25	(93,542)
Long Term / Intermediate Rates	ILS IRS PAY 4.4575% 06/21/23-06/21/25	(37,042,490)
Long Term / Intermediate Rates	ILS IRS PAY 4.545% 06/21/23-06/21/24	(175,858,285)
Long Term / Intermediate Rates	ILS IRS REC 3.16% 03/20/24-03/20/29	14,966,663
Long Term / Intermediate Rates	ILS IRS REC 3.195% 03/20/24-03/20/29	7,483,331
Long Term / Intermediate Rates	ILS IRS REC 3.22% 03/20/24-03/20/29	7,670,415
Long Term / Intermediate Rates	ILS IRS REC 3.36% 03/20/24-03/20/29	15,434,371
Long Term / Intermediate Rates	ILS IRS REC 3.469% 09/20/23-09/20/28	7,670,415
Long Term / Intermediate Rates	ILS IRS REC 3.94% 12/20/23-12/20/33	59,866,650
Long Term / Intermediate Rates	ILS IRS REC 4.2275% 09/20/23-09/20/25	20,579,161
Long Term / Intermediate Rates	ILS IRS REC 4.265% 09/20/23-09/20/25	35,545,824
Long Term / Intermediate Rates	ILS IRS REC 4.28% 09/20/23-09/20/25	36,752,511

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Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	ILS IRS REC 4.295% 09/20/23-09/20/25	36,780,573
Long Term / Intermediate Rates	ILS IRS REC 4.315% 08/03/23-08/03/25	36,481,240
Long Term / Intermediate Rates	ILS IRS REC 4.32% 08/03/23-08/03/25	72,962,480
Long Term / Intermediate Rates	ILS IRS REC 4.55% 12/20/23-12/20/25	26,191,659
Long Term / Intermediate Rates	ILS IRS REC 4.695% 06/21/23-06/21/24	71,091,647
Long Term / Intermediate Rates	ILS IRS REC 4.71% 06/21/23-06/21/24	106,637,471
Long Term / Intermediate Rates	JPN 10Y BOND(OSE) Mar24	(451)
Long Term / Intermediate Rates	JPY OIS PAY 0.026% 12/20/23-01/23/24	(71,839,980,173)
Long Term / Intermediate Rates	JPY OIS PAY 0.0475% 09/20/23-03/20/24	(25,536,867,952)
Long Term / Intermediate Rates	JPY OIS PAY 0.049% 09/20/23-03/20/24	(25,518,159,624)
Long Term / Intermediate Rates	JPY OIS PAY 0.08625% 07/21/22-07/21/27	(3,741,665,634)
Long Term / Intermediate Rates	JPY OIS PAY 0.1275% 12/20/23-12/20/24	(6,734,998,141)
Long Term / Intermediate Rates	JPY OIS PAY 0.1375% 12/12/23-12/12/24	(4,677,082,043)
Long Term / Intermediate Rates	JPY OIS PAY 0.18745% 03/21/24-03/21/25	(6,734,998,141)
Long Term / Intermediate Rates	JPY OIS PAY 0.18884% 03/21/24-03/21/25	(6,738,795,932)
Long Term / Intermediate Rates	JPY OIS PAY 0.195% 03/21/24-03/21/25	(13,477,573,155)
Long Term / Intermediate Rates	JPY OIS PAY 0.23875% 01/18/23-01/18/25	(5,930,540,030)
Long Term / Intermediate Rates	JPY OIS PAY 0.315% 01/16/23-01/16/25	(6,126,977,476)
Long Term / Intermediate Rates	JPY OIS PAY 0.316% 03/20/24-03/20/25	(25,667,826,249)
Long Term / Intermediate Rates	JPY OIS PAY 0.3425% 06/18/25-06/18/27	(3,292,665,758)
Long Term / Intermediate Rates	JPY OIS PAY 0.373% 08/03/23-08/03/28	(2,693,999,256)
Long Term / Intermediate Rates	JPY OIS PAY 0.3754% 12/18/24-12/18/26	(3,423,624,055)
Long Term / Intermediate Rates	JPY OIS PAY 0.3915% 06/18/25-06/18/27	(3,292,665,758)
Long Term / Intermediate Rates	JPY OIS PAY 0.418% 12/20/23-12/20/26	(9,354,164,085)
Long Term / Intermediate Rates	JPY OIS PAY 0.4255% 12/18/23-12/18/26	(4,677,082,043)
Long Term / Intermediate Rates	JPY OIS PAY 0.427% 12/18/23-12/18/26	(4,677,082,043)
Long Term / Intermediate Rates	JPY OIS PAY 0.4425% 12/20/23-12/20/26	(4,677,082,043)
Long Term / Intermediate Rates	JPY OIS PAY 0.451% 12/22/23-12/22/28	(54,235,443)
Long Term / Intermediate Rates	JPY OIS PAY 0.459% 09/20/23-09/20/28	(1,936,311,966)
Long Term / Intermediate Rates	JPY OIS PAY 0.47% 12/18/24-12/18/26	(6,922,081,423)
Long Term / Intermediate Rates	JPY OIS PAY 0.4725% 09/20/23-09/20/28	(2,750,124,241)
Long Term / Intermediate Rates	JPY OIS PAY 0.473% 09/20/23-09/20/28	(2,750,124,241)
Long Term / Intermediate Rates	JPY OIS PAY 0.48% 11/07/22-11/07/32	(1,870,832,817)
Long Term / Intermediate Rates	JPY OIS PAY 0.52522% 12/20/23-12/20/26	(2,373,907,806)
Long Term / Intermediate Rates	JPY OIS PAY 0.58839% 11/28/23-11/28/28	(28,305,701)
Long Term / Intermediate Rates	JPY OIS PAY 0.6% 11/17/23-11/17/28	(2,851,149,213)
Long Term / Intermediate Rates	JPY OIS PAY 0.6026% 12/20/23-12/20/28	(2,834,945,930)
Long Term / Intermediate Rates	JPY OIS PAY 0.6192% 12/20/23-12/20/28	(2,832,635,264)
Long Term / Intermediate Rates	JPY OIS PAY 0.6235% 12/18/24-12/18/26	(7,127,873,033)
Long Term / Intermediate Rates	JPY OIS PAY 0.624% 12/18/24-12/18/26	(7,109,164,705)
Long Term / Intermediate Rates	JPY OIS PAY 0.677% 12/18/24-12/18/27	(4,725,312,113)
Long Term / Intermediate Rates	JPY OIS PAY 0.68477% 03/20/23-03/20/30	(1,800,676,586)
Long Term / Intermediate Rates	JPY OIS PAY 0.684954% 03/20/23-03/20/30	(1,800,676,586)
Long Term / Intermediate Rates	JPY OIS PAY 0.88221% 12/20/23-12/20/30	(4,110,219,699)
Long Term / Intermediate Rates	JPY OIS PAY 0.91062% 11/24/23-11/24/33	(28,567,617)
Long Term / Intermediate Rates	JPY OIS PAY 1.10812% 07/31/23-07/31/53	(187,083,282)
Long Term / Intermediate Rates	JPY OIS PAY 1.16371% 03/21/24-03/21/34	(1,474,777,510)
Long Term / Intermediate Rates	JPY OIS REC 0.154% 09/20/23-03/20/24	51,055,027,576
Long Term / Intermediate Rates	JPY OIS REC 0.30719% 12/21/23-12/21/26	2,338,410,063
Long Term / Intermediate Rates	JPY OIS REC 0.3075% 12/21/23-12/21/26	2,338,541,021
Long Term / Intermediate Rates	JPY OIS REC 0.4701% 12/20/23-12/20/26	2,362,719,290
Long Term / Intermediate Rates	JPY OIS REC 0.5875% 12/18/24-12/18/26	3,423,624,055
Long Term / Intermediate Rates	JPY OIS REC 0.6778% 12/20/23-12/20/28	2,854,690,325
Long Term / Intermediate Rates	JPY OIS REC 0.68021% 12/20/23-12/20/28	2,859,358,802
Long Term / Intermediate Rates	JPY OIS REC 1.04124% 12/12/23-12/12/33	27,987,659
Long Term / Intermediate Rates	JPY SWAPTION 01/09/24 OIS REC 0.45% 01/11/24-01/11/27	(1,870,832,817)
Long Term / Intermediate Rates	JPY SWAPTION 02/02/24 OIS PAY 0.45% 02/06/24-02/06/26	(6,547,914,860)
Long Term / Intermediate Rates	JPY SWAPTION 02/02/24 OIS REC 0.3% 02/06/24-02/06/26	(6,547,914,860)
Long Term / Intermediate Rates	JPY SWAPTION 03/11/24 OIS REC 0.36% 03/13/24-03/13/27	(4,677,082,043)
Long Term / Intermediate Rates	JPY SWAPTION 03/18/24 OIS PAY 0.5% 03/21/24-03/21/27	(18,708,328,170)
Long Term / Intermediate Rates	JPY SWAPTION 03/18/24 OIS REC 0.4% 03/21/24-03/21/27	(18,708,328,170)
Long Term / Intermediate Rates	JPY SWAPTION 04/02/24 OIS REC 0.45% 04/04/24-04/04/27	(7,015,623,064)
Long Term / Intermediate Rates	JPY SWAPTION 11/06/24 OIS PAY 0.3475% 11/08/24-11/08/26	3,479,749,040
Long Term / Intermediate Rates	JPY SWAPTION 11/06/24 OIS REC 0.3475% 11/08/24-11/08/26	(3,479,749,040)
Long Term / Intermediate Rates	JPY SWAPTION 11/18/24 OIS PAY 0.2635% 11/20/24-11/20/26	3,292,665,758
Long Term / Intermediate Rates	JPY SWAPTION 11/18/24 OIS REC 0.2635% 11/20/24-11/20/26	(3,292,665,758)
Long Term / Intermediate Rates	JPY SWAPTION 12/16/24 OIS REC 0.6% 12/18/24-12/18/27	(8,493,580,989)
Long Term / Intermediate Rates	JPY XCCY PAY TONA OIS -80BPS/USD REC SOFR OIS 12/17/25-12/17/26	(6,173,748,296)

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Long Term / Intermediate Rates	JPY XCCY PAY TONIA -84BPS/USD REC SOFR 12/17/25-12/17/26	(3,479,749,040)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -70.125BPS/USD REC SOFR 12/18/24-12/18/26	(6,836,023,113)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -70.25BPS/USD REC SOFR OIS 06/20/24-06/20/25	(2,516,270,139)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -71.16BPS/USD REC SOFR 12/18/24-12/18/25	(3,152,353,297)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -71.5BPS/USD REC SOFR 12/18/24-12/18/25	(6,950,143,915)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -71BPS/USD REC SOFR 12/18/24-12/18/25	(3,152,353,297)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -72.4BPS/USD REC SOFR OIS 06/20/24-06/20/25	(2,516,270,139)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -77.4BPS/USD REC SOFR 12/18/24-12/18/26	(3,470,394,876)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -81.05BPS/USD REC SOFR OIS 06/18/25-06/18/26	(6,267,289,937)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -82.65BPS/USD REC SOFR 12/18/24-12/18/27	(4,620,957,058)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -83BPS/USD REC SOFR 12/18/24-12/18/27	(4,620,957,058)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -83BPS/USD REC SOFR OIS 09/17/25-09/17/26	(6,660,164,829)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -84BPS/USD REC SOFR 12/17/25-12/17/26	(17,398,745,198)
Long Term / Intermediate Rates	JPY XCCY PAY TONIA OIS -90BPS/USD REC SOFR OIS 06/17/26-06/17/27	(3,816,498,947)
Long Term / Intermediate Rates	KRW IRS PAY 2.6275% 06/15/22-06/15/32	(3,113,065,807)
Long Term / Intermediate Rates	KRW IRS PAY 3.66% 06/15/22-06/15/24	(13,563,537,923)
Long Term / Intermediate Rates	KRW IRS REC 2.675% 06/15/22-06/15/24	14,356,771,038
Long Term / Intermediate Rates	KRW IRS REC 3.48% 06/15/22-06/15/32	3,012,040,835
Long Term / Intermediate Rates	LONG GILT FUTURE Mar24	39
Long Term / Intermediate Rates	MXN IRS PAY 10.02% 10/13/23-10/09/26	(61,737,483)
Long Term / Intermediate Rates	MXN IRS PAY 10.935% 12/13/23-12/11/24	(149,666,625)
Long Term / Intermediate Rates	MXN IRS PAY 11.26% 08/07/23-04/15/24	(486,416,532)
Long Term / Intermediate Rates	MXN IRS PAY 11.27% 08/07/23-04/15/24	(243,208,266)
Long Term / Intermediate Rates	MXN IRS PAY 11.3% 08/08/23-04/16/24	(486,416,532)
Long Term / Intermediate Rates	MXN IRS PAY 9.225% 11/10/23-11/03/28	(82,316,644)
Long Term / Intermediate Rates	MXN IRS REC 11.17% 11/30/23-08/08/24	143,118,711
Long Term / Intermediate Rates	MXN IRS REC 11.33% 10/09/23-10/07/24	177,729,118
Long Term / Intermediate Rates	MXN IRS REC 11.38% 08/23/23-05/01/24	486,416,532
Long Term / Intermediate Rates	MXN IRS REC 11.54% 09/29/23-03/15/24	213,274,941
Long Term / Intermediate Rates	MXN IRS REC 8.56% 12/28/23-12/21/28	40,222,906
Long Term / Intermediate Rates	MXN IRS REC 9.1625% 08/23/23-08/16/28	28,062,492
Long Term / Intermediate Rates	MXN IRS REC 9.205% 09/07/23-08/31/28	120,668,717
Long Term / Intermediate Rates	MXN IRS REC 9.215% 09/08/23-09/01/28	28,062,492
Long Term / Intermediate Rates	MXN IRS REC 9.44% 09/01/23-08/28/26	61,737,483
Long Term / Intermediate Rates	MXN IRS REC 9.48% 11/28/23-11/24/26	37,416,656
Long Term / Intermediate Rates	MXN IRS REC 9.55% 09/27/23-09/20/28	82,316,644
Long Term / Intermediate Rates	NOK FRA 3M PAY 3.425% 12/18/24-03/19/25	(748,333,127)
Long Term / Intermediate Rates	NOK FRA 3M PAY 3.97% 12/18/24-03/19/25	(935,416,409)
Long Term / Intermediate Rates	NOK FRA 3M PAY 4.4875% 06/19/24-09/18/24	(748,333,127)
Long Term / Intermediate Rates	NOK FRA 3M PAY 4.53% 06/19/24-09/18/24	(1,122,499,690)
Long Term / Intermediate Rates	NOK FRA 3M PAY 4.6685% 03/20/24-06/19/24	(935,416,409)
Long Term / Intermediate Rates	NOK FRA 3M PAY 4.676% 03/20/24-06/19/24	(1,571,499,566)
Long Term / Intermediate Rates	NOK FRA 3M PAY 4.69% 03/20/24-06/19/24	(1,019,603,885)
Long Term / Intermediate Rates	NOK IRS PAY 3.05% 06/21/23-06/21/33	(45,835,404)
Long Term / Intermediate Rates	NOK IRS PAY 3.155% 04/05/23-04/05/33	(112,249,969)
Long Term / Intermediate Rates	NOK IRS PAY 3.16% 04/05/23-04/05/33	(56,124,985)
Long Term / Intermediate Rates	NOK IRS PAY 3.1625% 06/21/23-06/21/33	(57,060,401)
Long Term / Intermediate Rates	NOK IRS PAY 3.339% 03/15/23-03/15/25	(84,187,477)
Long Term / Intermediate Rates	NOK IRS PAY 3.356% 03/15/23-03/15/25	(233,854,102)
Long Term / Intermediate Rates	NOK IRS PAY 3.38% 12/20/23-12/20/33	(48,641,653)
Long Term / Intermediate Rates	NOK IRS PAY 3.39% 03/20/24-03/20/29	(182,406,200)
Long Term / Intermediate Rates	NOK IRS PAY 3.418% 03/15/23-03/15/28	(105,926,554)
Long Term / Intermediate Rates	NOK IRS PAY 3.42% 03/15/23-03/15/28	(314,299,913)
Long Term / Intermediate Rates	NOK IRS PAY 3.505% 06/21/23-06/21/25	(102,895,805)
Long Term / Intermediate Rates	NOK IRS PAY 3.525% 06/21/23-06/21/25	(255,742,846)
Long Term / Intermediate Rates	NOK IRS PAY 3.705% 09/20/28-09/20/35	(98,218,723)
Long Term / Intermediate Rates	NOK IRS PAY 3.715% 03/20/24-03/20/26	(210,094,525)
Long Term / Intermediate Rates	NOK IRS PAY 3.728% 09/20/28-09/20/35	(98,218,723)
Long Term / Intermediate Rates	NOK IRS PAY 3.735% 03/20/24-03/20/26	(262,852,011)
Long Term / Intermediate Rates	NOK IRS PAY 3.741% 03/15/23-03/15/28	(107,011,637)
Long Term / Intermediate Rates	NOK IRS PAY 3.785% 06/21/23-06/21/25	(263,226,177)
Long Term / Intermediate Rates	NOK IRS PAY 3.8% 06/21/23-06/17/26	(183,281,749)
Long Term / Intermediate Rates	NOK IRS PAY 3.801152% 06/21/23-06/21/26	(405,970,721)
Long Term / Intermediate Rates	NOK IRS PAY 3.807% 06/21/23-06/21/26	(182,406,200)
Long Term / Intermediate Rates	NOK IRS PAY 3.8185% 06/21/23-06/21/25	(151,537,458)
Long Term / Intermediate Rates	NOK IRS PAY 3.84% 09/20/23-09/20/33	(22,449,994)
Long Term / Intermediate Rates	NOK IRS PAY 3.856% 09/20/23-09/20/33	(22,637,077)
Long Term / Intermediate Rates	NOK IRS PAY 3.87% 06/21/23-06/21/25	(104,766,638)

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Long Term / Intermediate Rates	NOK IRS PAY 3.9245% 09/20/23-09/20/24	(280,624,923)
Long Term / Intermediate Rates	NOK IRS PAY 3.955% 06/21/23-06/21/25	(261,916,594)
Long Term / Intermediate Rates	NOK IRS PAY 4.15% 09/20/23-09/20/33	(57,995,817)
Long Term / Intermediate Rates	NOK IRS PAY 4.155% 09/20/23-09/20/33	(23,385,410)
Long Term / Intermediate Rates	NOK IRS PAY 4.18% 09/20/23-09/20/33	(58,931,234)
Long Term / Intermediate Rates	NOK IRS PAY 4.18141% 09/20/23-09/20/33	(58,931,234)
Long Term / Intermediate Rates	NOK IRS PAY 4.195% 09/20/23-09/20/33	(58,931,234)
Long Term / Intermediate Rates	NOK IRS PAY 4.201% 12/20/23-12/20/28	(115,430,385)
Long Term / Intermediate Rates	NOK IRS PAY 4.203% 10/24/23-08/15/33	(18,334,162)
Long Term / Intermediate Rates	NOK IRS PAY 4.215% 09/20/23-09/20/33	(23,572,493)
Long Term / Intermediate Rates	NOK IRS PAY 4.224% 09/20/23-09/20/33	(82,550,498)
Long Term / Intermediate Rates	NOK IRS PAY 4.23% 09/20/23-09/20/33	(58,987,359)
Long Term / Intermediate Rates	NOK IRS PAY 4.376% 09/20/23-09/20/28	(22,449,994)
Long Term / Intermediate Rates	NOK IRS PAY 4.38% 12/20/23-12/20/28	(114,120,802)
Long Term / Intermediate Rates	NOK IRS PAY 4.3825% 12/20/23-12/20/28	(114,494,968)
Long Term / Intermediate Rates	NOK IRS PAY 4.395% 12/20/23-12/20/28	(114,494,968)
Long Term / Intermediate Rates	NOK IRS PAY 4.406% 12/20/23-12/20/28	(45,835,404)
Long Term / Intermediate Rates	NOK IRS PAY 4.413% 12/20/23-12/20/28	(46,022,487)
Long Term / Intermediate Rates	NOK IRS PAY 4.439% 12/20/23-12/20/28	(67,724,148)
Long Term / Intermediate Rates	NOK IRS PAY 4.451% 12/20/23-12/20/28	(45,835,404)
Long Term / Intermediate Rates	NOK IRS PAY 4.555% 03/20/24-03/20/25	(2,244,999,380)
Long Term / Intermediate Rates	NOK IRS PAY 4.59% 12/20/23-12/20/25	(270,896,592)
Long Term / Intermediate Rates	NOK IRS PAY 4.593% 12/20/23-12/20/25	(273,141,591)
Long Term / Intermediate Rates	NOK IRS PAY 4.655% 12/20/23-12/20/25	(217,016,607)
Long Term / Intermediate Rates	NOK IRS PAY 4.685% 12/20/23-12/20/25	(109,911,428)
Long Term / Intermediate Rates	NOK IRS REC 2.9775% 06/21/23-06/21/28	43,029,155
Long Term / Intermediate Rates	NOK IRS REC 3.015% 06/21/23-06/21/28	84,187,477
Long Term / Intermediate Rates	NOK IRS REC 3.0845% 06/21/23-06/21/28	87,929,142
Long Term / Intermediate Rates	NOK IRS REC 3.1% 06/21/23-06/21/28	85,122,893
Long Term / Intermediate Rates	NOK IRS REC 3.16% 06/21/23-06/21/28	43,029,155
Long Term / Intermediate Rates	NOK IRS REC 3.205% 03/15/23-03/15/25	318,041,579
Long Term / Intermediate Rates	NOK IRS REC 3.23% 03/20/24-03/20/29	43,029,155
Long Term / Intermediate Rates	NOK IRS REC 3.237% 06/19/24-06/19/34	11,224,997
Long Term / Intermediate Rates	NOK IRS REC 3.24% 04/05/23-04/05/28	209,533,276
Long Term / Intermediate Rates	NOK IRS REC 3.245% 04/05/23-04/05/28	104,766,638
Long Term / Intermediate Rates	NOK IRS REC 3.25% 03/20/24-03/20/29	88,677,476
Long Term / Intermediate Rates	NOK IRS REC 3.255% 03/20/24-03/20/29	109,069,553
Long Term / Intermediate Rates	NOK IRS REC 3.279% 03/20/24-03/20/34	37,416,656
Long Term / Intermediate Rates	NOK IRS REC 3.305% 03/15/23-03/15/33	56,124,985
Long Term / Intermediate Rates	NOK IRS REC 3.31% 03/15/23-03/15/33	56,124,985
Long Term / Intermediate Rates	NOK IRS REC 3.31% 03/20/24-03/20/29	43,029,155
Long Term / Intermediate Rates	NOK IRS REC 3.315% 03/20/24-03/20/29	91,249,871
Long Term / Intermediate Rates	NOK IRS REC 3.32% 03/15/23-03/15/33	56,124,985
Long Term / Intermediate Rates	NOK IRS REC 3.338% 03/15/23-03/15/33	56,704,943
Long Term / Intermediate Rates	NOK IRS REC 3.3475% 03/20/24-03/20/34	28,062,492
Long Term / Intermediate Rates	NOK IRS REC 3.36% 03/20/24-03/20/34	56,124,985
Long Term / Intermediate Rates	NOK IRS REC 3.3795% 03/15/23-03/15/33	56,723,651
Long Term / Intermediate Rates	NOK IRS REC 3.38% 03/20/24-03/20/34	48,641,653
Long Term / Intermediate Rates	NOK IRS REC 3.385% 06/21/23-06/21/28	65,479,149
Long Term / Intermediate Rates	NOK IRS REC 3.387% 06/21/23-06/21/28	66,414,565
Long Term / Intermediate Rates	NOK IRS REC 3.399% 06/21/23-06/21/28	43,964,571
Long Term / Intermediate Rates	NOK IRS REC 3.4% 06/21/23-06/21/28	109,443,720
Long Term / Intermediate Rates	NOK IRS REC 3.455% 03/20/24-03/20/29	93,541,641
Long Term / Intermediate Rates	NOK IRS REC 3.672% 03/20/24-03/20/26	164,072,038
Long Term / Intermediate Rates	NOK IRS REC 3.755% 03/20/24-03/20/26	210,468,692
Long Term / Intermediate Rates	NOK IRS REC 3.785% 03/20/24-03/20/26	93,541,641
Long Term / Intermediate Rates	NOK IRS REC 3.91% 09/20/23-09/20/28	67,349,981
Long Term / Intermediate Rates	NOK IRS REC 3.93% 09/20/23-09/20/28	159,020,789
Long Term / Intermediate Rates	NOK IRS REC 4.005% 12/20/23-12/20/33	62,672,899
Long Term / Intermediate Rates	NOK IRS REC 4.013% 12/20/23-12/20/33	62,298,733
Long Term / Intermediate Rates	NOK IRS REC 4.04% 12/20/23-12/20/33	61,737,483
Long Term / Intermediate Rates	NOK IRS REC 4.055% 12/20/23-12/20/33	61,737,483
Long Term / Intermediate Rates	NOK IRS REC 4.06% 12/20/23-12/20/33	124,036,216
Long Term / Intermediate Rates	NOK IRS REC 4.15% 09/20/23-09/20/28	42,280,822
Long Term / Intermediate Rates	NOK IRS REC 4.2% 12/20/23-12/20/33	62,018,108
Long Term / Intermediate Rates	NOK IRS REC 4.258% 09/20/23-09/20/28	42,505,322
Long Term / Intermediate Rates	NOK IRS REC 4.26% 09/20/23-09/20/28	43,029,155
Long Term / Intermediate Rates	NOK IRS REC 4.294% 12/20/23-12/20/26	75,394,563

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Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	NOK IRS REC 4.5% 12/20/23-12/20/26	73,336,646
Long Term / Intermediate Rates	NOK IRS REC 4.78% 09/20/23-09/20/26	174,922,868
Long Term / Intermediate Rates	NOK IRS REC 4.79641% 09/20/23-09/20/26	174,174,535
Long Term / Intermediate Rates	NOK IRS REC 4.799% 09/20/23-09/20/26	174,174,535
Long Term / Intermediate Rates	NOK IRS REC 4.805% 12/20/23-12/20/25	1,472,719,594
Long Term / Intermediate Rates	NOK IRS REC 5.13% 09/20/23-09/20/24	280,624,923
Long Term / Intermediate Rates	NOK OIS PAY 4.395% 03/22/24-05/03/24	(2,001,791,114)
Long Term / Intermediate Rates	NORWEGIAN GOVERNMENT 3 08/15/2033	44,525,821
Long Term / Intermediate Rates	NZD OIS REC 5.63% 11/30/23-02/29/24	128,526,215
Long Term / Intermediate Rates	OBRIGACOES DO TESOURO 1.65 07/16/2032	(7,109,165)
Long Term / Intermediate Rates	PLN FRA 3M REC 5.6% 01/15/24-04/15/24	95,412,474
Long Term / Intermediate Rates	SEK FRA 3M PAY 3.885% 03/20/24-06/20/24	(748,333,127)
Long Term / Intermediate Rates	SEK FRA 3M PAY 3.8925% 03/20/24-06/19/24	(935,416,409)
Long Term / Intermediate Rates	SEK FRA 3M PAY 3.895% 03/20/24-06/19/24	(1,870,832,817)
Long Term / Intermediate Rates	SEK FRA 3M PAY 3.906% 03/20/24-06/19/24	(935,416,409)
Long Term / Intermediate Rates	SEK FRA 3M PAY 3.9085% 03/20/24-06/19/24	(935,416,409)
Long Term / Intermediate Rates	SEK FRA 3M PAY 4.211% 03/20/24-06/19/24	(374,166,563)
Long Term / Intermediate Rates	SEK FRA 3M PAY 4.28% 03/20/24-06/19/24	(1,870,832,817)
Long Term / Intermediate Rates	SEK FRA 3M PAY 4.29% 03/20/24-06/19/24	(1,870,832,817)
Long Term / Intermediate Rates	SEK IRS PAY 3% 03/20/24-03/20/29	(63,090,956)
Long Term / Intermediate Rates	SEK IRS PAY 3.465% 09/06/23-05/12/28	(91,109,558)
Long Term / Intermediate Rates	SEK IRS PAY 3.48% 12/20/28-12/20/33	(93,541,641)
Long Term / Intermediate Rates	SEK IRS PAY 3.5% 03/20/24-03/20/26	(15,263,941)
Long Term / Intermediate Rates	SEK IRS PAY 3.525% 08/31/23-05/12/28	(91,670,808)
Long Term / Intermediate Rates	SEK IRS PAY 3.7535% 09/20/23-09/20/26	(363,689,900)
Long Term / Intermediate Rates	SEK IRS PAY 3.8055% 09/20/23-09/20/25	(133,951,630)
Long Term / Intermediate Rates	SEK IRS PAY 3.816% 12/20/23-12/20/24	(492,029,031)
Long Term / Intermediate Rates	SEK IRS PAY 3.82% 12/20/23-12/20/24	(506,621,527)
Long Term / Intermediate Rates	SEK IRS PAY 3.941% 09/20/23-09/20/25	(159,020,789)
Long Term / Intermediate Rates	SEK IRS PAY 4.2085% 10/13/23-10/13/24	(299,333,251)
Long Term / Intermediate Rates	SEK IRS PAY 4.27% 10/17/23-10/17/24	(534,496,936)
Long Term / Intermediate Rates	SEK IRS PAY 4.282% 10/19/23-10/19/24	(215,145,774)
Long Term / Intermediate Rates	SEK IRS PAY 4.306% 10/19/23-10/19/24	(215,145,774)
Long Term / Intermediate Rates	SEK IRS PAY 4.325% 10/20/23-10/20/24	(425,221,591)
Long Term / Intermediate Rates	SEK IRS REC 2.313% 03/20/24-03/20/34	66,966,461
Long Term / Intermediate Rates	SEK IRS REC 2.43% 03/20/24-03/20/27	68,285,398
Long Term / Intermediate Rates	SEK IRS REC 3% 03/20/24-03/20/34	2,442,231
Long Term / Intermediate Rates	SEK IRS REC 3.6325% 07/13/23-05/12/28	183,341,616
Long Term / Intermediate Rates	SEK IRS REC 3.79% 09/20/23-09/20/26	159,956,206
Long Term / Intermediate Rates	SEK IRS REC 3.83% 09/20/23-09/20/26	175,858,285
Long Term / Intermediate Rates	SEK IRS REC 3.898% 09/20/23-09/20/25	271,270,758
Long Term / Intermediate Rates	SEK IRS REC 3.955% 12/20/23-12/20/24	404,099,888
Long Term / Intermediate Rates	SEK IRS REC 4.0383% 12/20/23-12/20/24	307,653,593
Long Term / Intermediate Rates	SEK IRS REC 4.065% 12/20/23-12/20/24	392,874,892
Long Term / Intermediate Rates	SEK IRS REC 4.255% 10/09/23-10/09/24	323,298,619
Long Term / Intermediate Rates	SEK IRS REC 4.265% 10/09/23-10/09/24	214,958,691
Long Term / Intermediate Rates	SEK IRS REC 4.26818% 10/06/23-10/06/24	697,820,641
Long Term / Intermediate Rates	SEK IRS REC 4.28786% 10/06/23-10/06/24	1,395,641,281
Long Term / Intermediate Rates	TREASURY BILL 0 02/08/2024	9,354,164
Long Term / Intermediate Rates	TREASURY BILL 0 06/06/2024	9,541,247
Long Term / Intermediate Rates	TSY INFL IX N/B 0.125 10/15/2026	(19,363,120)
Long Term / Intermediate Rates	TSY INFL IX N/B 0.5 04/15/2024	9,354,164
Long Term / Intermediate Rates	TSY INFL IX N/B 0.625 07/15/2032	5,257,040
Long Term / Intermediate Rates	TSY INFL IX N/B 1.375 07/15/2033	28,062,492
Long Term / Intermediate Rates	TSY INFL IX N/B 1.625 10/15/2027	8,652,602
Long Term / Intermediate Rates	UK TSY GILT 0.25 01/31/2025	(9,354,164)
Long Term / Intermediate Rates	UK TSY GILT 0.625 07/31/2035	4,415,165
Long Term / Intermediate Rates	UK TSY GILT 3.75 01/29/2038	7,561,906
Long Term / Intermediate Rates	UK TSY GILT 3.75 07/22/2052	1,403,125
Long Term / Intermediate Rates	UK TSY GILT 3.75 10/22/2053	12,779,659
Long Term / Intermediate Rates	US 10YR FUT OPTN FEB24 PUT 110.5	(449)
Long Term / Intermediate Rates	US 10YR FUT OPTN FEB24 PUT 112.5	449
Long Term / Intermediate Rates	US 10YR FUT OPTN MAR24 PUT 110	(187)
Long Term / Intermediate Rates	US 10YR FUT OPTN MAR24 PUT 113	94
Long Term / Intermediate Rates	US 10YR NOTE (CBT)Mar24	2,992
Long Term / Intermediate Rates	US 10yr Ultra Fut Mar24	328
Long Term / Intermediate Rates	US 2YR NOTE (CBT) Mar24	6,938
Long Term / Intermediate Rates	US 5Y NOTE FRI WK1JAN24 PUT 107.5	(38)

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Long Term / Intermediate Rates	US 5Y NOTE FRI WK1JAN24 PUT 108	22
Long Term / Intermediate Rates	US 5YR FUTR OPTN FEB24 CALL 108.25	94
Long Term / Intermediate Rates	US 5YR FUTR OPTN FEB24 CALL 109.75	(187)
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 CALL 108.25	94
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 CALL 110.25	(187)
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 PUT 104.25	(1,497)
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 PUT 104.75	(748)
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 PUT 106	748
Long Term / Intermediate Rates	US 5YR FUTR OPTN MAR24 PUT 106.25	374
Long Term / Intermediate Rates	US 5YR NOTE (CBT) Mar24	(153)
Long Term / Intermediate Rates	US 6-7 NOTE FRI W1JAN24 PUT 112.5	94
Long Term / Intermediate Rates	US 6-7 NOTE WED WKJAN24 PUT 112	(94)
Long Term / Intermediate Rates	US 6-7 NOTE WED WKJAN24 PUT 112.75	94
Long Term / Intermediate Rates	US LONG BOND(CBT) Mar24	(6)
Long Term / Intermediate Rates	US TREASURY N/B 0.875 11/15/2030	38,333,364
Long Term / Intermediate Rates	US TREASURY N/B 1.125 02/15/2031	(36,846,052)
Long Term / Intermediate Rates	US TREASURY N/B 1.125 10/31/2026	18,708,328
Long Term / Intermediate Rates	US TREASURY N/B 1.5 11/30/2028	14,966,663
Long Term / Intermediate Rates	US TREASURY N/B 1.625 05/15/2031	(22,449,994)
Long Term / Intermediate Rates	US TREASURY N/B 2.75 04/30/2027	5,780,873
Long Term / Intermediate Rates	US TREASURY N/B 2.75 08/15/2032	(5,967,957)
Long Term / Intermediate Rates	US TREASURY N/B 2.875 08/15/2028	14,143,496
Long Term / Intermediate Rates	US TREASURY N/B 3.625 05/15/2026	34,133,345
Long Term / Intermediate Rates	US TREASURY N/B 4.125 07/31/2028	935,416
Long Term / Intermediate Rates	US TREASURY N/B 4.125 08/15/2053	5,088,665
Long Term / Intermediate Rates	US TREASURY N/B 4.125 09/30/2027	(9,354,164)
Long Term / Intermediate Rates	US TREASURY N/B 4.5 11/15/2033	3,741,666
Long Term / Intermediate Rates	US TREASURY N/B 4.75 11/15/2053	(23,460,244)
Long Term / Intermediate Rates	US TRS BND FRI WK1JAN24 CALL 126.5	56
Long Term / Intermediate Rates	US TRS BND FRI WK1JAN24 CALL 128.5	(112)
Long Term / Intermediate Rates	US ULTRA BOND CBT Mar24	(923)
Long Term / Intermediate Rates	USD FLOOR CMS (2YR-10YR) -40BPS 04/12/24-04/16/24	93,541,641
Long Term / Intermediate Rates	USD FLOOR CMS (2YR-10YR) -75BPS 04/12/24-04/16/24	(187,083,282)
Long Term / Intermediate Rates	USD FLOOR CMS (30YR-5YR) +20BPS 06/17/24-06/20/24	187,083,282
Long Term / Intermediate Rates	USD FLOOR CMS (30YR-5YR) -17BPS 06/17/24-06/20/24	(374,166,563)
Long Term / Intermediate Rates	USD FLOOR CMS (30YR-5YR) -20BPS 02/13/24-02/15/24	(411,583,220)
Long Term / Intermediate Rates	USD FLOOR CMS (30YR-5YR) -32BPS 02/20/24-02/22/24	(374,166,563)
Long Term / Intermediate Rates	USD FLOOR CMS (30YR-5YR) -40BPS 02/13/24-02/15/24	(561,249,845)
Long Term / Intermediate Rates	USD INFL PAY 2.39%/CPURNSA 10/11/23-10/11/27	(13,095,830)
Long Term / Intermediate Rates	USD INFL PAY 2.395%/CPURNSA 03/20/23-03/20/53	(1,833,416)
Long Term / Intermediate Rates	USD INFL PAY 2.4225%/CPURNSA 03/09/23-03/09/53	(1,945,666)
Long Term / Intermediate Rates	USD INFL PAY 2.43%/CPURNSA 12/19/23-12/19/53	(4,115,832)
Long Term / Intermediate Rates	USD INFL PAY 2.455%/CPURNSA 11/01/23-11/01/25	(10,065,081)
Long Term / Intermediate Rates	USD INFL PAY 2.475%/CPURNSA 12/01/23-12/01/33	(3,330,082)
Long Term / Intermediate Rates	USD INFL PAY 2.48%/CPURNSA 12/01/23-12/01/33	(3,311,374)
Long Term / Intermediate Rates	USD INFL PAY 2.503%/CPURNSA 03/08/23-03/08/53	(1,926,958)
Long Term / Intermediate Rates	USD INFL PAY 2.505%/CPURNSA 03/08/23-03/08/53	(1,917,604)
Long Term / Intermediate Rates	USD INFL PAY 2.585%/CPURNSA 09/21/23-09/21/53	(4,359,040)
Long Term / Intermediate Rates	USD INFL PAY 2.58821% 09/25/22-09/25/24	(37,416,656)
Long Term / Intermediate Rates	USD INFL PAY 2.62875%/CPURNSA 12/05/22-12/05/32	(10,476,664)
Long Term / Intermediate Rates	USD INFL PAY 2.63%/CPURNSA 10/23/23-10/23/25	(10,102,497)
Long Term / Intermediate Rates	USD INFL PAY 2.6425%/CPURNSA 09/21/23-09/21/25	(35,545,824)
Long Term / Intermediate Rates	USD INFL PAY 2.7625%/CPURNSA 03/01/23-03/01/25	(20,392,078)
Long Term / Intermediate Rates	USD INFL PAY 2.77%/CPURNSA 03/01/23-03/01/25	(20,392,078)
Long Term / Intermediate Rates	USD INFL PAY 3.19%/CPURNSA 07/14/22-07/14/24	(4,677,082)
Long Term / Intermediate Rates	USD INFL REC 2.44%/CPURNSA 09/05/23-09/05/27	12,815,205
Long Term / Intermediate Rates	USD INFL REC 2.5275%/CPURNSA 03/27/23-03/27/33	5,144,790
Long Term / Intermediate Rates	USD INFL REC 2.53%/CPURNSA 03/24/23-03/24/33	5,144,790
Long Term / Intermediate Rates	USD INFL REC 2.616%/CPURNSA 10/11/23-10/11/53	2,544,333
Long Term / Intermediate Rates	USD INFL REC 2.6275%/CPURNSA 09/21/23-09/21/28	35,545,824
Long Term / Intermediate Rates	USD OIS PAY 5.195% 03/20/24-05/01/24	(823,166,439)
Long Term / Intermediate Rates	USD OIS PAY 5.37875% 12/13/23-01/31/24	(705,303,972)
Long Term / Intermediate Rates	USD OIS PAY 5.387% 01/31/24-03/20/24	(283,730,505)
Long Term / Intermediate Rates	USD OIS PAY 5.4004% 01/31/24-03/20/24	(141,865,253)
Long Term / Intermediate Rates	USD OIS REC 5.026% 05/01/24-06/12/24	411,583,220
Long Term / Intermediate Rates	USD OIS REC 5.326% 01/31/24-03/20/24	355,458,235
Long Term / Intermediate Rates	USD OIS REC 5.4429% 12/13/23-01/31/24	140,798,878
Long Term / Intermediate Rates	USD SOFR PAY 1.40292% 12/31/21-08/15/28	(14,592,496)

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Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	USD SOFR PAY 1.43749% 12/31/21-08/15/28	(14,629,913)
Long Term / Intermediate Rates	USD SOFR PAY 1.47931% 12/18/41-12/18/46	(28,417,950)
Long Term / Intermediate Rates	USD SOFR PAY 1.48% 12/18/41-12/18/46	(26,191,659)
Long Term / Intermediate Rates	USD SOFR PAY 1.64134% 12/18/41-12/18/46	(6,529,207)
Long Term / Intermediate Rates	USD SOFR PAY 1.72% 12/17/31-12/17/36	(7,371,081)
Long Term / Intermediate Rates	USD SOFR PAY 1.7223% 12/18/41-12/18/46	(13,058,413)
Long Term / Intermediate Rates	USD SOFR PAY 1.7384% 12/18/41-12/18/46	(26,322,618)
Long Term / Intermediate Rates	USD SOFR PAY 1.76474% 12/18/41-12/18/46	(18,596,078)
Long Term / Intermediate Rates	USD SOFR PAY 1.8273% 12/19/46-12/19/51	(5,537,665)
Long Term / Intermediate Rates	USD SOFR PAY 1.87436% 12/17/31-12/17/36	(5,836,998)
Long Term / Intermediate Rates	USD SOFR PAY 1.8777% 12/19/46-12/19/51	(1,216,041)
Long Term / Intermediate Rates	USD SOFR PAY 1.8792% 12/17/31-12/17/36	(4,770,624)
Long Term / Intermediate Rates	USD SOFR PAY 1.885% 12/19/46-12/19/51	(5,163,499)
Long Term / Intermediate Rates	USD SOFR PAY 2.0283% 12/21/22-12/21/26	(12,310,080)
Long Term / Intermediate Rates	USD SOFR PAY 2.03686% 12/17/31-12/17/36	(6,865,956)
Long Term / Intermediate Rates	USD SOFR PAY 2.9965% 06/18/25-06/18/55	(523,833)
Long Term / Intermediate Rates	USD SOFR PAY 3.00118% 06/18/25-06/18/55	(1,552,791)
Long Term / Intermediate Rates	USD SOFR PAY 3.02483% 12/20/23-12/20/43	(5,836,998)
Long Term / Intermediate Rates	USD SOFR PAY 3.0255% 03/19/25-03/19/55	(3,124,291)
Long Term / Intermediate Rates	USD SOFR PAY 3.10237% 06/15/33-06/15/43	(14,947,954)
Long Term / Intermediate Rates	USD SOFR PAY 3.16% 06/18/25-06/18/55	(44,525,821)
Long Term / Intermediate Rates	USD SOFR PAY 3.19% 12/18/24-12/18/54	(9,821,872)
Long Term / Intermediate Rates	USD SOFR PAY 3.25% 03/20/24-03/20/29	(1,762,476)
Long Term / Intermediate Rates	USD SOFR PAY 3.2681% 09/20/28-09/20/43	(9,354,164)
Long Term / Intermediate Rates	USD SOFR PAY 3.3225% 12/16/43-12/16/53	(10,588,914)
Long Term / Intermediate Rates	USD SOFR PAY 3.35875% 03/20/24-03/20/54	(5,088,665)
Long Term / Intermediate Rates	USD SOFR PAY 3.4% 03/20/24-03/20/54	(35,358,740)
Long Term / Intermediate Rates	USD SOFR PAY 3.48417% 12/26/23-12/26/33	(2,787,541)
Long Term / Intermediate Rates	USD SOFR PAY 3.51231% 03/20/24-03/20/54	(1,384,416)
Long Term / Intermediate Rates	USD SOFR PAY 3.51343% 12/17/25-12/17/55	(3,348,791)
Long Term / Intermediate Rates	USD SOFR PAY 3.5382% 09/17/25-09/17/55	(1,421,833)
Long Term / Intermediate Rates	USD SOFR PAY 3.5395% 12/17/25-12/17/55	(2,244,999)
Long Term / Intermediate Rates	USD SOFR PAY 3.545% 09/17/25-09/17/55	(2,899,791)
Long Term / Intermediate Rates	USD SOFR PAY 3.55% 09/17/25-09/17/55	(5,799,582)
Long Term / Intermediate Rates	USD SOFR PAY 3.55935% 12/18/24-12/18/34	(5,967,957)
Long Term / Intermediate Rates	USD SOFR PAY 3.572% 03/20/24-03/20/54	(1,384,416)
Long Term / Intermediate Rates	USD SOFR PAY 3.5886% 03/20/24-03/20/54	(5,257,040)
Long Term / Intermediate Rates	USD SOFR PAY 3.59295% 03/20/24-03/20/27	(10,065,081)
Long Term / Intermediate Rates	USD SOFR PAY 3.74% 06/21/23-06/21/25	(142,183,294)
Long Term / Intermediate Rates	USD SOFR PAY 3.743% 12/20/23-12/20/33	(7,913,623)
Long Term / Intermediate Rates	USD SOFR PAY 3.78% 03/20/24-03/20/34	(28,997,909)
Long Term / Intermediate Rates	USD SOFR PAY 3.78892% 06/20/24-06/20/34	(2,357,249)
Long Term / Intermediate Rates	USD SOFR PAY 3.79668% 03/20/24-03/20/34	(2,338,541)
Long Term / Intermediate Rates	USD SOFR PAY 3.8249% 03/20/24-03/20/29	(21,084,286)
Long Term / Intermediate Rates	USD SOFR PAY 3.8604% 09/18/24-09/18/54	(1,683,750)
Long Term / Intermediate Rates	USD SOFR PAY 3.862% 06/20/24-06/20/34	(2,357,249)
Long Term / Intermediate Rates	USD SOFR PAY 3.8782% 03/20/24-03/20/34	(5,598,467)
Long Term / Intermediate Rates	USD SOFR PAY 3.891% 06/20/24-06/20/54	(3,291,730)
Long Term / Intermediate Rates	USD SOFR PAY 3.90593% 06/20/24-06/20/34	(2,357,249)
Long Term / Intermediate Rates	USD SOFR PAY 3.92278% 12/01/23-12/01/33	(9,110,956)
Long Term / Intermediate Rates	USD SOFR PAY 4% 03/20/24-03/20/44	(1,778,758)
Long Term / Intermediate Rates	USD SOFR PAY 4.01799% 06/13/23-06/13/26	(8,362,623)
Long Term / Intermediate Rates	USD SOFR PAY 4.02284% 12/18/24-12/18/34	(2,394,666)
Long Term / Intermediate Rates	USD SOFR PAY 4.03929% 10/16/23-10/16/53	(2,226,291)
Long Term / Intermediate Rates	USD SOFR PAY 4.0413% 06/13/23-06/13/26	(8,362,623)
Long Term / Intermediate Rates	USD SOFR PAY 4.04694% 06/13/23-06/13/26	(8,362,623)
Long Term / Intermediate Rates	USD SOFR PAY 4.04941% 10/13/23-10/13/53	(2,207,583)
Long Term / Intermediate Rates	USD SOFR PAY 4.0654% 12/20/23-12/20/53	(1,384,416)
Long Term / Intermediate Rates	USD SOFR PAY 4.06619% 06/13/23-06/13/26	(8,362,623)
Long Term / Intermediate Rates	USD SOFR PAY 4.07139% 12/18/24-12/18/34	(4,808,040)
Long Term / Intermediate Rates	USD SOFR PAY 4.2777% 03/20/24-03/20/54	(2,301,124)
Long Term / Intermediate Rates	USD SOFR PAY 4.32461% 12/20/23-12/20/26	(13,526,121)
Long Term / Intermediate Rates	USD SOFR PAY 4.333% 03/20/24-03/20/26	(25,297,776)
Long Term / Intermediate Rates	USD SOFR PAY 4.3686% 12/18/24-12/18/34	(6,136,332)
Long Term / Intermediate Rates	USD SOFR PAY 4.372% 12/20/23-12/20/25	(34,535,574)
Long Term / Intermediate Rates	USD SOFR PAY 4.6765% 05/08/23-03/08/24	(37,416,656)
Long Term / Intermediate Rates	USD SOFR PAY 4.75% 03/20/24-03/20/26	(7,391,818)
Long Term / Intermediate Rates	USD SOFR REC 1.32899% 03/31/22-08/15/31	10,270,872

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	USD SOFR REC 1.37% 12/19/46-12/19/51	9,672,206
Long Term / Intermediate Rates	USD SOFR REC 1.57172% 12/31/21-05/15/31	10,551,497
Long Term / Intermediate Rates	USD SOFR REC 1.6108% 12/19/46-12/19/51	6,959,498
Long Term / Intermediate Rates	USD SOFR REC 1.633% 12/18/41-12/18/46	5,013,832
Long Term / Intermediate Rates	USD SOFR REC 1.6377% 12/19/46-12/19/51	13,975,121
Long Term / Intermediate Rates	USD SOFR REC 1.7% 03/15/22-03/15/27	37,416,656
Long Term / Intermediate Rates	USD SOFR REC 1.711% 12/17/36-12/17/41	23,759,577
Long Term / Intermediate Rates	USD SOFR REC 1.71215% 12/17/36-12/17/41	25,424,618
Long Term / Intermediate Rates	USD SOFR REC 1.86925% 12/17/36-12/17/41	12,609,413
Long Term / Intermediate Rates	USD SOFR REC 1.9538% 12/17/36-12/17/41	6,155,040
Long Term / Intermediate Rates	USD SOFR REC 1.9714% 12/17/36-12/17/41	12,384,913
Long Term / Intermediate Rates	USD SOFR REC 1.98104% 12/17/36-12/17/41	25,237,535
Long Term / Intermediate Rates	USD SOFR REC 2.1% 02/23/23-02/23/24	151,537,458
Long Term / Intermediate Rates	USD SOFR REC 2.8669% 12/17/31-12/17/36	3,984,874
Long Term / Intermediate Rates	USD SOFR REC 2.9979% 12/17/31-12/17/36	3,966,166
Long Term / Intermediate Rates	USD SOFR REC 3.01082% 06/18/25-06/18/30	6,510,498
Long Term / Intermediate Rates	USD SOFR REC 3.0125% 06/18/25-06/18/30	2,170,166
Long Term / Intermediate Rates	USD SOFR REC 3.10412% 06/18/25-06/18/27	52,289,777
Long Term / Intermediate Rates	USD SOFR REC 3.24971% 06/18/25-09/20/28	17,772,912
Long Term / Intermediate Rates	USD SOFR REC 3.25% 03/19/25-09/20/28	18,371,578
Long Term / Intermediate Rates	USD SOFR REC 3.25334% 03/01/23-02/15/53	18,708
Long Term / Intermediate Rates	USD SOFR REC 3.2837% 12/15/27-12/15/28	46,770,820
Long Term / Intermediate Rates	USD SOFR REC 3.28592% 12/22/23-12/22/53	9,990,247
Long Term / Intermediate Rates	USD SOFR REC 3.28593% 12/22/23-12/22/53	9,990,247
Long Term / Intermediate Rates	USD SOFR REC 3.30427% 12/26/23-12/26/53	1,253,458
Long Term / Intermediate Rates	USD SOFR REC 3.39407% 03/20/24-03/20/34	3,367,499
Long Term / Intermediate Rates	USD SOFR REC 3.43% 03/26/24-03/26/34	8,138,123
Long Term / Intermediate Rates	USD SOFR REC 3.53% 06/18/25-06/18/30	178,851,617
Long Term / Intermediate Rates	USD SOFR REC 3.55724% 12/17/25-12/17/28	21,271,369
Long Term / Intermediate Rates	USD SOFR REC 3.583% 12/17/25-12/17/28	14,218,329
Long Term / Intermediate Rates	USD SOFR REC 3.61% 12/18/24-12/18/29	42,524,030
Long Term / Intermediate Rates	USD SOFR REC 3.729% 09/17/25-09/17/30	11,505,622
Long Term / Intermediate Rates	USD SOFR REC 3.7325% 09/17/25-09/17/30	23,011,244
Long Term / Intermediate Rates	USD SOFR REC 3.75455% 12/18/24-12/18/27	17,604,537
Long Term / Intermediate Rates	USD SOFR REC 3.7657% 09/17/25-09/17/30	5,649,915
Long Term / Intermediate Rates	USD SOFR REC 3.7722% 03/20/24-03/20/34	22,973,827
Long Term / Intermediate Rates	USD SOFR REC 3.80421% 06/20/24-06/20/27	6,940,790
Long Term / Intermediate Rates	USD SOFR REC 3.8145% 12/20/23-12/20/28	29,110,159
Long Term / Intermediate Rates	USD SOFR REC 3.849% 06/20/24-06/20/27	6,922,081
Long Term / Intermediate Rates	USD SOFR REC 3.87423% 03/20/24-03/20/27	6,922,081
Long Term / Intermediate Rates	USD SOFR REC 3.9087% 09/18/24-09/18/29	6,510,498
Long Term / Intermediate Rates	USD SOFR REC 3.91677% 12/18/24-12/18/27	13,918,996
Long Term / Intermediate Rates	USD SOFR REC 3.9323% 03/20/24-03/20/34	5,806,504
Long Term / Intermediate Rates	USD SOFR REC 3.94365% 12/18/24-12/18/27	6,922,081
Long Term / Intermediate Rates	USD SOFR REC 3.95033% 06/20/24-06/20/27	6,922,081
Long Term / Intermediate Rates	USD SOFR REC 3.958% 06/20/24-06/20/29	5,251,428
Long Term / Intermediate Rates	USD SOFR REC 4.17193% 12/20/23-12/20/33	4,639,665
Long Term / Intermediate Rates	USD SOFR REC 4.208% 03/20/24-03/20/26	24,437,380
Long Term / Intermediate Rates	USD SOFR REC 4.23085% 12/18/24-12/18/27	17,567,120
Long Term / Intermediate Rates	USD SOFR REC 4.25% 03/20/24-03/20/34	1,355,438
Long Term / Intermediate Rates	USD SOFR REC 4.32% 12/20/28-12/20/33	10,570,205
Long Term / Intermediate Rates	USD SOFR REC 4.54346% 12/01/23-12/01/25	39,530,697
Long Term / Intermediate Rates	USD SOFR REC 4.78582% 09/01/23-06/30/25	38,988,156
Long Term / Intermediate Rates	USD SWAPTION 01/18/28 SOFR PAY 3.035% 01/20/28-01/20/38	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 01/18/28 SOFR REC 3.035% 01/20/28-01/20/38	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 01/18/33 SOFR PAY 3.085% 01/20/33-01/20/43	7,670,415
Long Term / Intermediate Rates	USD SWAPTION 01/18/33 SOFR REC 3.085% 01/20/33-01/20/43	7,670,415
Long Term / Intermediate Rates	USD SWAPTION 01/19/28 SOFR PAY 3.042% 01/21/28-01/21/38	(4,677,082)
Long Term / Intermediate Rates	USD SWAPTION 01/19/28 SOFR REC 3.042% 01/21/28-01/21/38	(4,677,082)
Long Term / Intermediate Rates	USD SWAPTION 01/19/33 SOFR PAY 3.095% 01/21/33-01/21/43	3,835,207
Long Term / Intermediate Rates	USD SWAPTION 01/19/33 SOFR REC 3.095% 01/21/33-01/21/43	3,835,207
Long Term / Intermediate Rates	USD SWAPTION 01/24/33 SOFR PAY 3.177% 01/26/33-01/26/43	8,044,581
Long Term / Intermediate Rates	USD SWAPTION 01/24/33 SOFR PAY 3.267% 01/26/33-01/26/38	(14,966,663)
Long Term / Intermediate Rates	USD SWAPTION 01/24/33 SOFR REC 3.177% 01/26/33-01/26/43	8,044,581
Long Term / Intermediate Rates	USD SWAPTION 01/24/33 SOFR REC 3.267% 01/26/33-01/26/38	(14,966,663)
Long Term / Intermediate Rates	USD SWAPTION 01/29/24 SOFR PAY 4.2% 01/31/24-01/31/34	46,770,820
Long Term / Intermediate Rates	USD SWAPTION 01/29/24 SOFR PAY 4.478% 01/31/24-01/31/34	(93,541,641)
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 3.65% 02/05/24-02/05/25	187,083,282

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 3.8% 02/05/24-02/05/25	374,166,563
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 4.4% 02/05/24-02/05/25	(280,624,923)
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 4.45% 02/05/24-02/05/25	187,083,282
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 4.55% 02/05/24-02/05/25	(374,166,563)
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 4.9% 02/05/24-02/05/25	(93,541,641)
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 5.05% 02/05/24-02/05/25	(374,166,563)
Long Term / Intermediate Rates	USD SWAPTION 02/01/24 SOFR PAY 5.1% 02/05/24-02/05/25	(374,166,563)
Long Term / Intermediate Rates	USD SWAPTION 02/06/24 SOFR PAY 4.335% 02/08/24-02/08/54	(14,031,246)
Long Term / Intermediate Rates	USD SWAPTION 02/06/24 SOFR REC 3.835% 02/08/24-02/08/54	(14,031,246)
Long Term / Intermediate Rates	USD SWAPTION 02/12/24 SOFR PAY 4% 02/14/24-02/14/34	56,124,985
Long Term / Intermediate Rates	USD SWAPTION 02/12/24 SOFR PAY 4.4% 02/14/24-02/14/34	(112,249,969)
Long Term / Intermediate Rates	USD SWAPTION 03/18/24 SOFR REC 3% 03/20/24-03/20/34	(37,416,656)
Long Term / Intermediate Rates	USD SWAPTION 03/18/24 SOFR REC 3.4% 03/20/24-03/20/34	18,708,328
Long Term / Intermediate Rates	USD SWAPTION 03/22/24 SOFR REC 3.325% 03/26/24-03/26/34	(18,708,328)
Long Term / Intermediate Rates	USD SWAPTION 05/07/24 SOFR REC 2.25% 05/09/24-05/09/26	93,541,641
Long Term / Intermediate Rates	USD SWAPTION 05/29/25 SOFR PAY 3.55% 06/02/25-06/02/26	187,083,282
Long Term / Intermediate Rates	USD SWAPTION 05/29/25 SOFR PAY 4.55% 06/02/25-06/02/26	(280,624,923)
Long Term / Intermediate Rates	USD SWAPTION 06/15/26 SOFR PAY 3.25% 06/17/26-06/17/56	2,198,229
Long Term / Intermediate Rates	USD SWAPTION 06/15/26 SOFR PAY 3.5% 06/17/26-06/17/56	2,198,229
Long Term / Intermediate Rates	USD SWAPTION 06/15/26 SOFR PAY 4% 06/17/26-06/17/31	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 06/15/26 SOFR PAY 4.525% 06/17/26-06/17/31	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 07/17/24 SOFR PAY 4.5% 07/19/24-07/19/25	187,083,282
Long Term / Intermediate Rates	USD SWAPTION 07/17/24 SOFR PAY 5.2% 07/19/24-07/19/25	(374,166,563)
Long Term / Intermediate Rates	USD SWAPTION 07/22/24 SOFR PAY 5.5% 07/24/24-07/24/25	(93,541,641)
Long Term / Intermediate Rates	USD SWAPTION 07/22/24 SOFR REC 3.5% 07/24/24-07/24/25	(93,541,641)
Long Term / Intermediate Rates	USD SWAPTION 09/23/24 SOFR REC 2.5% 09/25/24-09/25/25	(187,083,282)
Long Term / Intermediate Rates	USD SWAPTION 09/23/24 SOFR REC 3% 09/25/24-09/25/25	187,083,282
Long Term / Intermediate Rates	USD SWAPTION 10/10/24 SOFR PAY 4.26% 10/15/24-10/15/34	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 10/10/24 SOFR REC 4.26% 10/15/24-10/15/34	(9,354,164)
Long Term / Intermediate Rates	USD SWAPTION 10/15/24 SOFR PAY 4.11% 10/17/24-10/17/34	(4,677,082)
Long Term / Intermediate Rates	USD SWAPTION 10/15/24 SOFR REC 4.11% 10/17/24-10/17/34	(4,677,082)
Long Term / Intermediate Rates	USD SWAPTION 11/29/24 SOFR PAY 3.9% 12/03/24-12/03/34	(18,708,328)
Long Term / Intermediate Rates	USD SWAPTION 11/29/24 SOFR PAY 4% 12/03/24-12/03/34	(18,708,328)
Long Term / Intermediate Rates	USD SWAPTION 11/29/24 SOFR REC 3.4% 12/03/24-12/03/34	(18,708,328)
Long Term / Intermediate Rates	USD SWAPTION 11/29/24 SOFR REC 3.5% 12/03/24-12/03/34	(18,708,328)
Long Term / Intermediate Rates	USD SWAPTION 12/16/24 SOFR REC 1.75% 12/18/24-12/18/26	(374,166,563)
Long Term / Intermediate Rates	USD SWAPTION 12/16/24 SOFR REC 3.25% 12/18/24-12/18/26	187,083,282
Precious Metals	GOLD 100 OZ FUTR Feb24	83
Precious Metals	GOLD FUT OPT(CMX) FEB24 CALL 2100	135
Precious Metals	GOLD FUT OPT(CMX) FEB24 CALL 2150	(135)
Precious Metals	SILVER FUTURE Mar24	53
Precious Metals	SILVER OPTION MAR24 CALL 28	33
Short Term Rates	3 MONTH SOFR FUT Dec23	(94)
Short Term Rates	3 MONTH SOFR FUT Dec24	(529)
Short Term Rates	3 MONTH SOFR FUT Dec25	89
Short Term Rates	3 MONTH SOFR FUT Dec26	(257)
Short Term Rates	3 MONTH SOFR FUT Dec27	(187)
Short Term Rates	3 MONTH SOFR FUT Jun24	35
Short Term Rates	3 MONTH SOFR FUT Jun25	(318)
Short Term Rates	3 MONTH SOFR FUT Jun26	(112)
Short Term Rates	3 MONTH SOFR FUT Mar24	(1,351)
Short Term Rates	3 MONTH SOFR FUT Mar25	432
Short Term Rates	3 MONTH SOFR FUT Mar27	(147)
Short Term Rates	3 MONTH SOFR FUT Sep24	(68)
Short Term Rates	3 MONTH SOFR FUT Sep25	1,005
Short Term Rates	3 MONTH SOFR FUT Sep26	(1,292)
Short Term Rates	3 MONTH SOFR FUT Sep27	(187)
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 95	4,340
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 95.375	94
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 95.625	(1,310)
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 95.75	(7,521)
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 95.875	(37)
Short Term Rates	3 MONTH SOFR OPT APR24 CALL 96	(94)
Short Term Rates	3 MONTH SOFR OPT APR24 PUT 95.125	140
Short Term Rates	3 MONTH SOFR OPT APR24 PUT 95.25	140
Short Term Rates	3 MONTH SOFR OPT FEB24 PUT 94.875	1,029
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.4375	748
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.5	514

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.5625	(1,310)
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.625	(976)
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.6875	140
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 94.75	374
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 95.0625	(374)
Short Term Rates	3 MONTH SOFR OPT JAN24 CALL 95.125	(107)
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 95	47
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 95.25	94
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 96	(94)
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 96.25	(187)
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 97.75	281
Short Term Rates	3 MONTH SOFR OPT JUN24 CALL 99.5	(468)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 94.625	608
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 94.6875	327
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 94.75	1,796
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 94.875	23
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 94.9375	(374)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95	1,918
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.125	(1,637)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.1875	(421)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.25	(2,152)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.3125	(281)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.375	(187)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.5	(514)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.625	(561)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 95.75	(3,929)
Short Term Rates	3 MONTH SOFR OPT MAR24 CALL 97	1,871
Short Term Rates	3 MONTH SOFR OPT MAR24 PUT 94.75	(47)
Short Term Rates	3 MONTH SOFR OPT MAR24 PUT 94.8125	(374)
Short Term Rates	3 MONTH SOFR OPT MAR24 PUT 94.875	491
Short Term Rates	3 MONTH SOFR OPT MAR24 PUT 94.9375	(140)
Short Term Rates	3 MONTH SOFR OPT MAR24 PUT 95	(561)
Short Term Rates	3 MONTH SOFR OPT SEP24 CALL 95.625	748
Short Term Rates	3 MONTH SOFR OPT SEP24 CALL 95.75	80
Short Term Rates	3 MONTH SOFR OPT SEP24 CALL 96.625	(1,497)
Short Term Rates	3 MONTH SOFR OPT SEP24 CALL 96.75	(159)
Short Term Rates	3 MONTH SOFR OPT SEP24 PUT 95	(748)
Short Term Rates	3 MONTH SOFR OPT SEP24 PUT 95.5	374
Short Term Rates	3M CORRA Futures Sep24	374
Short Term Rates	3MO EURO EURIBOR Jun24	(196)
Short Term Rates	3MO EURO EURIBOR Jun25	589
Short Term Rates	3MO EURO EURIBOR Mar24	(99)
Short Term Rates	3MO EURO EURIBOR Mar25	182
Short Term Rates	3MO EURO EURIBOR Mar26	(126)
Short Term Rates	3MO EURO EURIBOR Sep24	(106)
Short Term Rates	90-DAY BANK BILL Sep24	(99)
Short Term Rates	BANK ACCEPT FUTR Jun24	(9)
Short Term Rates	BANK ACCEPT FUTR Sep24	25
Short Term Rates	EURIBOR 3M OPT Mar24P 96	(2)
Short Term Rates	EURIBOR 3M OPT Mar24P 96.13	1
Short Term Rates	FED FUND 30DAY Apr24	22
Short Term Rates	FED FUND 30DAY Dec24	15
Short Term Rates	FED FUND 30DAY Feb24	638
Short Term Rates	FED FUND 30DAY Jan24	243
Short Term Rates	FED FUND 30DAY Jun24	64
Short Term Rates	FED FUND 30DAY Mar24	(213)
Short Term Rates	ICE 3MTH SONIA FU Dec23	(47)
Short Term Rates	ICE 3MTH SONIA FU Dec24	29
Short Term Rates	ICE 3MTH SONIA FU Dec27	(37)
Short Term Rates	ICE 3MTH SONIA FU Jun24	56
Short Term Rates	ICE 3MTH SONIA FU Jun25	111
Short Term Rates	ICE 3MTH SONIA FU Jun28	(37)
Short Term Rates	ICE 3MTH SONIA FU Mar28	(37)
Short Term Rates	ICE 3MTH SONIA FU Sep28	(37)
Short Term Rates	SOFR 1YR MIDCURVE APR24 CALL 95.875	187
Short Term Rates	SOFR 1YR MIDCURVE APR24 CALL 96	468
Short Term Rates	SOFR 1YR MIDCURVE APR24 CALL 96.5	(187)
Short Term Rates	SOFR 1YR MIDCURVE APR24 CALL 96.875	(935)

ABSOLUTE RETURN TRADING LTD. SERIES A

POSITION REPORT | AS OF DECEMBER 29, 2023



Sector	Security Description	Number of Contracts / Principal Amount
Short Term Rates	SOFR 1YR MIDCURVE APR24 CALL 97	(187)
Short Term Rates	SOFR 1YR MIDCURVE APR24 PUT 95.9375	(2,806)
Short Term Rates	SOFR 1YR MIDCURVE APR24 PUT 96	(339)
Short Term Rates	SOFR 1YR MIDCURVE APR24 PUT 96.125	(327)
Short Term Rates	SOFR 1YR MIDCURVE APR24 PUT 96.3125	1,871
Short Term Rates	SOFR 1YR MIDCURVE DEC24 CALL 96.5	327
Short Term Rates	SOFR 1YR MIDCURVE FEB24 CALL 96.1875	374
Short Term Rates	SOFR 1YR MIDCURVE FEB24 CALL 96.4375	(748)
Short Term Rates	SOFR 1YR MIDCURVE FEB24 CALL 96.5	468
Short Term Rates	SOFR 1YR MIDCURVE FEB24 CALL 96.5625	374
Short Term Rates	SOFR 1YR MIDCURVE FEB24 CALL 97	(935)
Short Term Rates	SOFR 1YR MIDCURVE FEB24 PUT 95.6875	(159)
Short Term Rates	SOFR 1YR MIDCURVE FEB24 PUT 95.75	(935)
Short Term Rates	SOFR 1YR MIDCURVE JAN24 CALL 95.9375	374
Short Term Rates	SOFR 1YR MIDCURVE JAN24 CALL 96.1875	(748)
Short Term Rates	SOFR 1YR MIDCURVE JAN24 CALL 96.3125	374
Short Term Rates	SOFR 1YR MIDCURVE MAR24 PUT 95.6875	(772)
Short Term Rates	SOFR 1YR MIDCURVE MAR24 PUT 95.8125	(234)
Short Term Rates	SOFR 2YR MIDCURVE DEC24 CALL 96.5	(327)

ODYSSEY INVESTMENT PARTNERS FUND VI, LP **ODYSSEY INVESTMENT PARTNERS FUND VI-A, LP**

Consolidated and Combined Schedules of Portfolio Company Investments (Expressed in U.S. dollars)

		December 31, 2023		
Name of Investment	Industry	Cost	Fair Value	Fair Value as a Percentage of Partners' Capital
Odyssey Investment Partners Fund VI, LP				
WildCat Parent, LP (NSI)				
Common stock (795,777 shares) ⁽¹⁾	Specialty Distribution			
Jayhawk Holdings, LP (ProPharma / Planet)				
Common units (2,373,597.18 Class A-1 and A-2 units)	Pharmaceutical			
Gloves Holdings, LP (Protective Industrial Products)				
Common units (2,172,545.71 Class A units) ⁽³⁾	Specialty Distribution			
IronClad Acquisition Holdings, LP (Applied Technical Services)				
Common stock (1,294,273.69 shares)	Testing, Inspection, and Consulting			
Home Service Holdings, LP (Champions Group)				
Common units (2,356,331.72 units) ⁽⁵⁾	Maintenance Services			
Evolution Parent, LP (Strategic Insurance Agency Alliance)				
LP units (2,250,172.83 units) ⁽⁶⁾	Insurance Services			
Graffiti Parent, LP (Painters Supply and Equipment)				
Common stock (963,097 shares) ⁽⁷⁾	Specialty Distribution			
Profile Holdings I, LP (Pexco)				
Common units (1,039,543.49 Class A units) ⁽⁸⁾	Manufacturing			
Liberty TopCo, LP (Magna)				
Common units (1,443,542.79 Class A units)	Legal Services			
IEM Parent, LP (IEM)				
Common units (1,079,221 units) ⁽¹⁰⁾	Manufacturing			
TOTAL INVESTMENTS				

See accompanying notes to the consolidated and combined financial statements.

ODYSSEY INVESTMENT PARTNERS FUND VI, LP **ODYSSEY INVESTMENT PARTNERS FUND VI-A, LP**

Consolidated and Combined Schedules of Portfolio Company Investments **(Continued)**

(Expressed in U.S. dollars)

<i>December 31, 2023</i>				
Name of Investment	Industry	Cost	Fair Value	Fair Value as a Percentage of Partners' Capital
Odyssey Investment Partners Fund VI-A, LP				
WildCat Parent, LP (NSI)				
Common stock (424,222 shares) ⁽¹⁾	Specialty Distribution			
Jayhawk Holdings, LP (ProPharma / Planet)				
Common units (1,265,344.53 Class A-1 and A-2 units) ⁽²⁾	Pharmaceutical			
Gloves Holdings, LP (Protective Industrial Products)				
Common units (1,158,165.69 Class A units) ⁽³⁾	Specialty Distribution			
IronClad Acquisition Holdings, LP (Applied Technical Services)				
Common stocks (639,966.34 shares) ⁽⁴⁾	Testing, Inspection, and Consulting			
Home Service Holdings, LP (Champions Group)				
Common units (1,256,140.45 units) ⁽⁵⁾	Maintenance Services			
Evolution Parent, LP (Strategic Insurance Agency Alliance)				
LP units (1,199,548.05 units) ⁽⁶⁾	Insurance Services			
Graffiti Parent, LP (Painters Supply and Equipment)				
Common stock (513,419 shares) ⁽⁷⁾	Specialty Distribution			
Profile Holdings I, LP (Pexco)				
Common units (554,171.82 Class A units) ⁽⁸⁾	Manufacturing			
Liberty TopCo, LP (Magna)				
Common units (769,540.42 Class A units) ⁽⁹⁾	Legal Services			
IEM Parent, LP (IEM)				
Common units (575,323 units) ⁽¹⁰⁾	Manufacturing			
TOTAL INVESTMENTS				

See accompanying notes to the consolidated and combined financial statements.

ODYSSEY INVESTMENT PARTNERS FUND VI, LP
ODYSSEY INVESTMENT PARTNERS FUND VI-A, LP

Consolidated and Combined Schedules of Portfolio Company Investments
(Continued)

(Expressed in U.S. dollars)

		<i>December 31, 2023</i>		
Name of Investment	Industry	Cost	Fair Value	Fair Value as a Percentage of Partners' Capital
Combined Total				
WildCat Parent, LP (NSI)				
Common stock (1,220,000 shares) ^{(1) (12)}	Specialty Distribution			
Jayhawk Holdings, LP (ProPharma / Planet)				
Common units (3,638,941.71 Class A-1 and A-2 units) ⁽²⁾	Pharmaceutical			
Gloves Holdings, LP (Protective Industrial Products)				
Common units (3,330,711.40 Class A units) ⁽³⁾	Specialty Distribution			
IronClad Acquisition Holdings, LP (Applied Technical Services)				
Common stocks (1,984,240.03 shares) ^{(4) (11)}	Testing, Inspection, and Consulting			
Home Service Holdings, LP (Champions Group)				
Common units (3,612,472.17 units) ⁽⁵⁾	Maintenance Services			
Evolution Parent, LP (Strategic Insurance Agency Alliance)				
LP units (3,449,720.88 units) ⁽⁶⁾	Insurance Services			
Graffiti Parent, LP (Painters Supply and Equipment)				
Common stock (1,476,516 shares) ⁽⁷⁾	Specialty Distribution			
Profile Holdings I, LP (Pexco)				
Common units (1,593,715.31 Class A units) ⁽⁸⁾	Manufacturing			
Liberty TopCo, LP (Magna)				
Common units (2,213,083.21 Class A units) ⁽⁹⁾	Legal Services			
IEM Parent, LP (IEM)				
Common units (1,654,544 units) ^{(10) (13)}	Manufacturing			
TOTAL CONSOLIDATED AND COMBINED INVESTMENTS				

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The figures and calculations contained herein were internally generated by Sculptor Capital LP based on estimated data and analysis. These figures and calculations have not been audited or otherwise confirmed by a third party.

**University of New Mexico Foundation
as of June 30, 2024**

					SCULPTOR OVERSEAS FUND II, LTD.
					UNIVERSITY OF NEW MEXICO FOUNDATION, INC. ID 257
Investment Type	Date of Initial Investment	Industry	Region	Country	Market Value Of Special Investment
Equity	December-17	Finance	Europe	Germany	\$ 176,408.80
Equity / Debt	March-16	Industrials & Cyclical (Chemicals)	Europe	Italy	\$ 19,076.68
Equity / Debt	June-18	Aircraft Leasing	Americas	USA	\$ 4,023.19
Senior Loan	April-17	Business Services	Europe	UK	\$ 4,010.23
Equity and Mezz	May-14	Energy	Americas	USA	\$ 1,620.59
Equity	December-17	Tax Credits	Europe	Italy	\$ 248.45
Equity	April-14	Tax Credits	Europe	Italy	\$ 167.60
					\$ 205,555.54

**Market Value represents the unrealized fair value of the investment (together with any unrealized appreciation from hedging activity). Market Value of any investment should be considered a measure of value only as of June 30, 2024. The actual value of an investment upon realization will be impacted (either positively or negatively) by future economic and other factors. Accordingly, investments will likely be disposed of at prices that are higher or lower than those set forth above. Incentive allocations to the general partner on any gains realized at the time of realization will reduce the net return to the investor.*

SOMA PARTNERS, LP

CONDENSED SCHEDULE OF INVESTMENTS

December 31, 2023

	Number of shares	Percentage of partners' capital	Fair value
Investments in securities, at fair value			
Common Stock			
United States			
Communication Services			
Meta Platforms, Inc.	261,713	6.6 %	\$ 92,635,933
Roblox Corporation	1,796,575	5.9	82,139,409
Take-Two Interactive Software, Inc.	654,169	7.5	105,288,501
Other		10.5	144,807,828
Consumer Discretionary			
Amazon, Inc.	588,094	6.4	89,355,002
Other		3.3	46,183,450
Health Care			
Illumina, Inc.	693,926	6.9	96,622,256
Industrials			
Uber Technologies, Inc.	2,644,075	11.6	162,795,698
Information Technology			
Salesforce, Inc	294,198	5.5	77,415,262
Varonis Systems	2,014,544	6.5	91,218,552
Other		19.9	277,921,504
Total United States (cost \$717,149,602)		90.6	1,266,383,395
Israel			
Information Technology			
Wix.com Ltd	997,223	8.8	122,678,373
Total Israel (cost \$65,840,197)		8.8	122,678,373
Total common stocks (cost \$782,989,799)		99.4	1,389,061,768
Total investments in securities, at fair value (cost \$782,989,799)		99.4 %	\$ 1,389,061,768

SOMA PARTNERS, LP

CONDENSED SCHEDULE OF INVESTMENTS (continued)

December 31, 2023

	Percentage of partners' capital	Fair value
Derivative contracts - assets, at fair value		
Equity swaps		
United States		
Communication Services	0.9 %	\$ 11,898,306
Netherlands		
Communication Services	0.4	5,877,888
Financials	1.6	23,295,635
Total equity swaps	2.90	41,071,829
Option contracts		
United States		
Call options purchased		
Information Technology	0.9	12,200,000
Put options purchased		
Communication Services	0.0	117,000
Total United States (cost \$6,202,632)	0.9	12,317,000
Total option contracts (cost \$6,202,632)	0.9	12,317,000
Total derivative contracts - assets, at fair value (cost \$6,202,632)	3.8 %	\$ 53,388,829
Securities sold short, at fair value		
Common stocks		
United States		
Communication Services	1.6 %	\$ 21,709,312
Consumer Discretionary	2.5	35,446,115
Industrials	1.0	13,563,606
Information Technology	6.8	94,805,157
Total United States (proceeds \$149,159,874)	11.9	165,524,190
Canada		
Information Technology (proceeds \$7,603,897)	0.6	8,248,208
Total common stocks (proceeds \$156,763,771)	12.5	173,772,398

SOMA PARTNERS, LP

CONDENSED SCHEDULE OF INVESTMENTS (continued)

December 31, 2023

	Percentage of partners' capital	Fair value
Securities sold short , at fair value (continued)		
Depository Receipts		
Israel		
Information Technology	0.4	6,253,441
Total Depository Receipts (proceeds \$5,947,406)	<u>0.4</u>	<u>6,253,441</u>
Exchange traded fund		
United States		
Index (proceeds \$71,100,020)	<u>5.7</u>	<u>79,570,366</u>
REITs		
United States		
Real Estate (proceeds \$16,943,670)	<u>1.5</u>	<u>21,535,743</u>
Total securities sold short, at fair value (proceeds \$250,754,867)	<u>20.1 %</u>	<u>\$ 281,131,948</u>
Derivative contracts - liabilities , at fair value		
Equity swaps		
United States		
Index	<u>0.7 %</u>	<u>\$ 9,536,453</u>
France		
Consumer Discretionary	0.1	716,837
Information Technology	<u>0.0</u>	<u>631,955</u>
European Union		
Index	<u>0.1</u>	<u>729,263</u>
Total Equity Swap	<u>0.9</u>	<u>11,614,508</u>

SOMA PARTNERS, LP

CONDENSED SCHEDULE OF INVESTMENTS (continued)

December 31, 2023

	Number of contracts	Percentage of partners' capital	Fair value
Derivative contracts - liabilities , at fair value (continued)			
Option contracts			
United States			
Call options written			
Communication Services			
Meta Platforms, Inc. @ 330 EXP 04/19/2024	1,500	0.5	6,487,500
Other		0.8	11,705,440
Industrials			
Uber Technologies, Inc. @ 62.5 EXP 06/21/2024	7,500	0.4	5,025,000
Information Technology		1.8	24,615,650
Put options written			
Information Technology		0.1	1,075,000
Total United States (proceeds \$29,772,638)		<u>3.6</u>	<u>48,908,590</u>
Total option contracts (proceeds \$29,772,638)		<u>3.6</u>	<u>48,908,590</u>
Total derivative contracts - liabilities, at fair value (proceeds \$29,772,638)		<u>4.5 %</u>	<u>\$ 60,523,098</u>

Fund Ticker	Security Identifier	Holding Ticker	Shares/Par V	Market Value	Weight	Name	Class of Shares	Sector
PRF	37833100	AAPL	755,208	161,048,106.00	2.351	Apple Inc	Common Stock	Information Technology
PRF	30231G102	XOM	1,391,988	159,257,347.08	2.324	Exxon Mobil Corp	Common Stock	Energy
PRF	84670702	BRK/B	376,136	154,313,555.36	2.252	Berkshire Hathaway Inc	Common Stock	Financials
PRF	594918104	MSFT	326,838	147,783,070.08	2.157	Microsoft Corp	Common Stock	Information Technology
PRF	46625H100	JPM	682,226	134,691,879.18	1.966	JPMorgan Chase & Co	Common Stock	Financials
PRF	23135106	AMZN	614,908	119,052,337.88	1.738	Amazon.com Inc	Common Stock	Consumer Discretionary
PRF	92343V104	VZ	2,181,543	89,486,893.86	1.306	Verizon Communications Inc	Common Stock	Communication Services
PRF	60505104	BAC	2,239,967	87,358,713.00	1.275	Bank of America Corp	Common Stock	Financials
PRF	166764100	CVX	536,565	83,677,311.75	1.221	Chevron Corp	Common Stock	Energy
PRF	02079K305	GOOGL	441,010	81,092,918.80	1.184	Alphabet Inc	Common Stock	Communication Services
PRF	172967424	C	1,256,184	76,941,270.00	1.123	Citigroup Inc	Common Stock	Financials
PRF	949746101	WFC	1,325,953	75,592,580.53	1.103	Wells Fargo & Co	Common Stock	Financials
PRF	00206R102	T	3,963,598	74,357,098.48	1.085	AT&T Inc	Common Stock	Communication Services
PRF	931142103	WMT	1,027,652	70,178,355.08	1.024	Walmart Inc	Common Stock	Consumer Staples
PRF	02079K107	GOOG	373,736	69,279,442.32	1.011	Alphabet Inc	Common Stock	Communication Services
PRF	478160104	JNJ	451,422	66,277,778.04	0.967	Johnson & Johnson	Common Stock	Health Care
PRF	91324P102	UNH	133,805	64,766,972.20	0.945	UnitedHealth Group Inc	Common Stock	Health Care
PRF	30303M102	META	124,008	63,630,984.96	0.929	Meta Platforms Inc	Common Stock	Communication Services
PRF	717081103	PFE	2,214,439	60,719,917.38	0.886	Pfizer Inc	Common Stock	Health Care
PRF	742718109	PG	317,245	53,122,675.25	0.775	Procter & Gamble Co/The	Common Stock	Consumer Staples
PRF	20030N101	CMCSA	1,350,919	51,632,124.18	0.754	Comcast Corp	Common Stock	Communication Services
PRF	37045V100	GM	1,031,238	47,199,763.26	0.689	General Motors Co	Common Stock	Consumer Discretionary
PRF	437076102	HD	134,089	45,834,301.98	0.669	Home Depot Inc/The	Common Stock	Consumer Discretionary
PRF	38141G104	GS	98,763	45,022,101.18	0.657	Goldman Sachs Group Inc/The	Common Stock	Financials
PRF	126650100	CVS	720,075	43,658,147.25	0.637	CVS Health Corp	Common Stock	Health Care
PRF	00287Y109	ABBV	250,750	42,915,862.50	0.626	AbbVie Inc	Common Stock	Health Care
PRF	458140100	INTC	1,344,421	41,058,617.34	0.599	Intel Corp	Common Stock	Information Technology
PRF	58933Y105	MRK	310,477	40,827,725.50	0.596	Merck & Co Inc	Common Stock	Health Care
PRF	718172109	PM	387,440	39,503,382.40	0.577	Philip Morris International Inc	Common Stock	Consumer Staples
PRF	22160K105	COST	45,605	39,076,188.20	0.57	Costco Wholesale Corp	Common Stock	Consumer Staples
PRF	17275R102	CSCO	822,294	38,532,696.84	0.562	Cisco Systems Inc	Common Stock	Information Technology
PRF	713448108	PEP	218,822	36,486,380.28	0.533	PepsiCo Inc	Common Stock	Consumer Staples
PRF	191216100	KO	557,960	35,737,338.00	0.522	Coca-Cola Co/The	Common Stock	Consumer Staples
PRF	11135F101	AVGO	22,021	35,057,432.00	0.512	Broadcom Inc	Common Stock	Information Technology
PRF	595112103	MU	234,114	33,328,469.04	0.486	Micron Technology Inc	Common Stock	Information Technology
PRF	58155Q103	MCK	55,186	33,087,318.16	0.483	McKesson Corp	Common Stock	Health Care
PRF	459200101	IBM	188,882	32,463,149.34	0.474	International Business Machines Cor	Common Stock	Information Technology
PRF	02209S103	MO	696,405	32,285,335.80	0.471	Altria Group Inc	Common Stock	Consumer Staples
PRF	345370860	F	2,631,709	31,869,995.99	0.465	Ford Motor Co	Common Stock	Consumer Discretionary
PRF	617446448	MS	327,870	31,767,324.30	0.464	Morgan Stanley	Common Stock	Financials
PRF	20825C104	COP	278,898	31,685,601.78	0.462	ConocoPhillips	Common Stock	Energy
PRF	7.55E+105	RTX	297,066	30,080,903.16	0.439	RTX Corp	Common Stock	Industrials
PRF	254687106	DIS	289,481	29,579,168.58	0.432	Walt Disney Co/The	Common Stock	Communication Services
PRF	125523100	CI	85,315	28,800,637.70	0.42	Cigna Group/The	Common Stock	Health Care
PRF	825252885	AGPXX	28,384,308	28,384,308.36	0.414	Invesco Government & Agency Portf	Money Market Fund, Taxal	Investment Companies
PRF	747525103	QCOM	141,349	27,892,398.17	0.407	QUALCOMM Inc	Common Stock	Information Technology
PRF	36752103	ELV	52,146	27,862,650.72	0.407	Elevance Health Inc	Common Stock	Health Care
PRF	65339F101	NEE	378,347	27,759,319.39	0.405	NextEra Energy Inc	Common Stock	Utilities
PRF	91913Y100	VLO	178,961	27,484,830.38	0.401	Valero Energy Corp	Common Stock	Energy
PRF	26441C204	DUK	272,009	27,187,299.55	0.397	Duke Energy Corp	Common Stock	Utilities
PRF	56585A102	MPC	148,383	25,863,156.90	0.377	Marathon Petroleum Corp	Common Stock	Energy
PRF	31162100	AMGN	80,634	25,223,927.88	0.368	Amgen Inc	Common Stock	Health Care
PRF	911312106	UPS	181,883	25,127,136.45	0.367	United Parcel Service Inc	Common Stock	Industrials
PRF	842587107	SO	313,276	24,501,315.96	0.358	Southern Co/The	Common Stock	Utilities
PRF	G5960L103	MDT	301,257	24,115,622.85	0.352	Medtronic PLC	Common Stock	Health Care
PRF	88579Y101	MMM	236,230	23,965,533.50	0.35	3M Co	Common Stock	Industrials
PRF	882508104	TXN	124,074	23,958,689.40	0.35	Texas Instruments Inc	Common Stock	Information Technology
PRF	31428X106	FDX	78,617	23,285,569.23	0.34	FedEx Corp	Common Stock	Industrials
PRF	14040H105	COF	169,430	23,172,941.10	0.338	Capital One Financial Corp	Common Stock	Financials
PRF	718546104	PSX	165,766	23,170,771.48	0.338	Phillips 66	Common Stock	Energy
PRF	110122108	BMJ	533,877	22,689,772.50	0.331	Bristol-Myers Squibb Co	Common Stock	Health Care
PRF	26874784	AIG	302,878	22,561,382.22	0.329	American International Group Inc	Common Stock	Financials
PRF	902973304	USB	562,135	22,322,380.85	0.326	US Bancorp	Common Stock	Financials
PRF	539830109	LMT	47,599	22,228,257.01	0.324	Lockheed Martin Corp	Common Stock	Industrials
PRF	2824100	ABT	206,197	21,625,941.36	0.316	Abbott Laboratories	Common Stock	Health Care
PRF	149123101	CAT	65,396	21,366,835.08	0.312	Caterpillar Inc	Common Stock	Industrials
PRF	89832Q109	TFC	578,595	21,344,369.55	0.312	Truist Financial Corp	Common Stock	Financials
PRF	375558103	GILD	303,618	21,043,763.58	0.307	Gilead Sciences Inc	Common Stock	Health Care
PRF	8.76E+110	TGT	142,273	20,938,317.41	0.306	Target Corp	Common Stock	Consumer Staples
PRF	548661107	LOW	94,620	20,700,963.60	0.302	Lowe's Cos Inc	Common Stock	Consumer Discretionary
PRF	438516106	HON	95,822	20,451,289.46	0.298	Honeywell International Inc	Common Stock	Industrials
PRF	H1467J104	CB	78,549	20,423,525.49	0.298	Chubb Ltd	Common Stock	Financials
PRF	G54950103	LIN	46,483	20,379,076.86	0.297	Linde PLC	Common Stock	Materials
PRF	693475105	PNC	131,633	19,983,205.73	0.292	PNC Financial Services Group Inc/The	Common Stock	Financials
PRF	501044101	KR	397,097	19,608,649.86	0.286	Kroger Co/The	Common Stock	Consumer Staples
PRF	26875P101	EOG	150,690	18,772,960.20	0.274	EOG Resources Inc	Common Stock	Energy
PRF	3.07E+108	COR	78,992	18,743,221.76	0.274	Cencora Inc	Common Stock	Health Care
PRF	15135B101	CNC	275,717	18,671,555.24	0.273	Centene Corp	Common Stock	Health Care
PRF	09247X101	BLK	23,554	18,547,597.30	0.271	BlackRock Inc	Common Stock	Financials
PRF	59156R108	MET	259,211	18,450,638.98	0.269	MetLife Inc	Common Stock	Financials

PRF	580135101	MCD	71,384	18,404,936.72	0.269 McDonald's Corp	Common Stock	Consumer Discretionary
PRF	872590104	TMUS	103,883	18,315,611.73	0.267 T-Mobile US Inc	Common Stock	Communication Services
PRF	532457108	LLY	20,306	18,300,985.56	0.267 Eli Lilly & Co	Common Stock	Health Care
PRF	39483102	ADM	301,088	18,267,008.96	0.267 Archer-Daniels-Midland Co	Common Stock	Consumer Staples
PRF	14149Y108	CAH	179,454	18,142,799.40	0.265 Cardinal Health Inc	Common Stock	Health Care
PRF	68389X105	ORCL	129,232	17,863,739.36	0.261 Oracle Corp	Common Stock	Information Technology
PRF	907818108	UNP	79,586	17,796,225.46	0.26 Union Pacific Corp	Common Stock	Industrials
PRF	25816109	AXP	76,604	17,671,010.72	0.258 American Express Co	Common Stock	Financials
PRF	88160R101	TSLA	88,266	17,332,794.42	0.253 Tesla Inc	Common Stock	Consumer Discretionary
PRF	25746U109	D	350,916	17,282,613.00	0.252 Dominion Energy Inc	Common Stock	Utilities
PRF	883556102	TMO	30,636	17,100,096.12	0.25 Thermo Fisher Scientific Inc	Common Stock	Health Care
PRF	49456B101	KMI	851,078	16,800,279.72	0.245 Kinder Morgan Inc	Common Stock	Energy
PRF	67066G104	NVDA	132,638	16,765,443.20	0.245 NVIDIA Corp	Common Stock	Information Technology
PRF	92826C839	V	61,130	16,725,168.00	0.244 Visa Inc	Common Stock	Financials
PRF	260557103	DOW	308,393	16,406,507.60	0.239 Dow Inc	Common Stock	Materials
PRF	744320102	PRU	138,012	16,232,971.44	0.237 Prudential Financial Inc	Common Stock	Financials
PRF	G1151C101	ACN	51,563	15,707,121.06	0.229 Accenture PLC	Common Stock	Information Technology
PRF	244199105	DE	41,364	15,563,205.00	0.227 Deere & Co	Common Stock	Industrials
PRF	64058100	BK	262,229	15,384,975.43	0.225 Bank of New York Mellon Corp/The	Common Stock	Financials
PRF	369604301	GE	95,415	15,327,465.60	0.224 General Electric Co	Common Stock	Industrials
PRF	931427108	WBA	964,622	15,105,980.52	0.22 Walgreens Boots Alliance Inc	Common Stock	Consumer Staples
PRF	743315103	PGR	71,875	14,963,656.25	0.218 Progressive Corp/The	Common Stock	Financials
PRF	25537101	AEP	164,306	14,320,910.96	0.209 American Electric Power Co Inc	Common Stock	Utilities
PRF	8.94E+113	TRV	69,524	14,303,867.76	0.209 Travelers Cos Inc/The	Common Stock	Financials
PRF	609207105	MDLZ	211,205	14,074,701.20	0.205 Mondelez International Inc	Common Stock	Consumer Staples
PRF	42824C109	HPE	666,582	13,944,895.44	0.204 Hewlett Packard Enterprise Co	Common Stock	Information Technology
PRF	16119P108	CHTR	47,266	13,782,292.94	0.201 Charter Communications Inc	Common Stock	Communication Services
PRF	444859102	HUM	37,920	13,692,532.80	0.2 Humana Inc	Common Stock	Health Care
PRF	40434L105	HPQ	387,313	13,590,813.17	0.198 HP Inc	Common Stock	Information Technology
PRF	369550108	GD	45,999	13,548,085.47	0.198 General Dynamics Corp	Common Stock	Industrials
PRF	79466L302	CRM	55,633	13,527,163.95	0.197 Salesforce Inc	Common Stock	Information Technology
PRF	30161N101	EXC	388,361	13,514,962.80	0.197 Exelon Corp	Common Stock	Utilities
PRF	32654105	ADI	58,922	13,424,788.48	0.196 Analog Devices Inc	Common Stock	Information Technology
PRF	969457100	WMB	316,888	13,401,193.52	0.196 Williams Cos Inc/The	Common Stock	Energy
PRF	872540109	TJX	117,055	12,939,259.70	0.189 TJX Cos Inc/The	Common Stock	Consumer Discretionary
PRF	7903107	AMD	81,238	12,798,234.52	0.187 Advanced Micro Devices Inc	Common Stock	Information Technology
PRF	808513105	SCHW	171,754	12,582,698.04	0.184 Charles Schwab Corp/The	Common Stock	Financials
PRF	64110L106	NFLX	18,546	12,568,438.74	0.183 Netflix Inc	Common Stock	Communication Services
PRF	1055102	AFL	139,333	12,431,290.26	0.181 Aflac Inc	Common Stock	Financials
PRF	235851102	DHR	48,925	12,406,890.75	0.181 Danaher Corp	Common Stock	Health Care
PRF	20002101	ALL	77,190	12,223,808.40	0.178 Allstate Corp/The	Common Stock	Financials
PRF	651639106	NEM	293,804	12,178,175.80	0.178 Newmont Corp	Common Stock	Materials
PRF	26614N102	DD	151,012	12,085,490.36	0.176 DuPont de Nemours Inc	Common Stock	Materials
PRF	N53745100	LYB	126,147	12,082,359.66	0.176 LyondellBasell Industries NV	Common Stock	Materials
PRF	G29183103	ETN	38,179	12,036,693.33	0.176 Eaton Corp PLC	Common Stock	Industrials
PRF	35671D857	FCX	242,934	12,017,944.98	0.175 Freeport-McMoRan Inc	Common Stock	Materials
PRF	816851109	SRE	158,758	11,984,641.42	0.175 Sempra	Common Stock	Utilities
PRF	674599105	OXY	189,143	11,891,420.41	0.174 Occidental Petroleum Corp	Common Stock	Energy
PRF	871658103	SYF	259,127	11,629,619.76	0.17 Synchrony Financial	Common Stock	Financials
PRF	337738108	FI	77,287	11,573,728.25	0.169 Fiserv Inc	Common Stock	Financials
PRF	38222105	AMAT	49,755	11,551,618.35	0.169 Applied Materials Inc	Common Stock	Information Technology
PRF	40412C101	HCA	33,561	11,426,849.28	0.167 HCA Healthcare Inc	Common Stock	Health Care
PRF	57636Q104	MA	25,059	11,336,190.42	0.165 Mastercard Inc	Common Stock	Financials
PRF	654106103	NKE	120,461	11,330,561.66	0.165 NIKE Inc	Common Stock	Consumer Discretionary
PRF	78409V104	SPGI	25,180	11,289,704.80	0.165 S&P Global Inc	Common Stock	Financials
PRF	03027X100	AMT	58,050	11,184,493.50	0.163 American Tower Corp	Real Estate Investment Tru	Real Estate
PRF	97023105	BA	61,811	11,033,263.50	0.161 Boeing Co/The	Common Stock	Industrials
PRF	666807102	NOC	25,486	10,996,954.14	0.161 Northrop Grumman Corp	Common Stock	Industrials
PRF	74340W103	PLD	98,961	10,926,284.01	0.159 Prologis Inc	Real Estate Investment Tru	Real Estate
PRF	806857108	SLB	231,057	10,681,765.11	0.156 Schlumberger NV	Common Stock	Energy
PRF	494368103	KMB	76,302	10,618,949.34	0.155 Kimberly-Clark Corp	Common Stock	Consumer Staples
PRF	254709108	DFS	84,694	10,616,392.90	0.155 Discover Financial Services	Common Stock	Financials
PRF	209115104	ED	118,332	10,610,830.44	0.155 Consolidated Edison Inc	Common Stock	Utilities
PRF	G51502105	JCI	160,499	10,578,489.09	0.154 Johnson Controls International plc	Common Stock	Industrials
PRF	194162103	CL	107,618	10,571,316.14	0.154 Colgate-Palmolive Co	Common Stock	Consumer Staples
PRF	500754106	KHC	326,054	10,538,065.28	0.154 Kraft Heinz Co/The	Common Stock	Consumer Staples
PRF	855244109	SBUX	132,604	10,495,606.60	0.153 Starbucks Corp	Common Stock	Consumer Discretionary
PRF	70450Y103	PYPL	177,433	10,337,246.58	0.151 PayPal Holdings Inc	Common Stock	Financials
PRF	902494103	TSN	180,061	10,245,470.90	0.15 Tyson Foods Inc	Common Stock	Consumer Staples
PRF	75886F107	REGN	9,504	10,161,296.64	0.148 Regeneron Pharmaceuticals Inc	Common Stock	Health Care
PRF	9158106	APD	38,215	10,077,295.50	0.147 Air Products and Chemicals Inc	Common Stock	Materials
PRF	682680103	OKE	124,393	10,017,368.29	0.146 ONEOK Inc	Common Stock	Energy
PRF	871829107	SYY	135,022	9,759,390.16	0.142 Sysco Corp	Common Stock	Consumer Staples
PRF	75887109	BDX	42,135	9,759,308.70	0.142 Becton Dickinson & Co	Common Stock	Health Care
PRF	693718108	PCAR	92,936	9,692,295.44	0.141 PACCAR Inc	Common Stock	Industrials
PRF	370334104	GIS	150,603	9,664,194.51	0.141 General Mills Inc	Common Stock	Consumer Staples
PRF	744573106	PEG	130,981	9,576,020.91	0.14 Public Service Enterprise Group Inc	Common Stock	Utilities
PRF	60770K107	MRNA	78,111	9,564,691.95	0.14 Moderna Inc	Common Stock	Health Care
PRF	460146103	IP	204,362	9,525,312.82	0.139 International Paper Co	Common Stock	Materials
PRF	31620M106	FIS	126,812	9,509,631.88	0.139 Fidelity National Information Service	Common Stock	Financials
PRF	571748102	MMC	44,987	9,482,809.73	0.138 Marsh & McLennan Cos Inc	Common Stock	Financials

PRF	126408103	CSX	284,785	9,400,752.85	0.137 CSX Corp	Common Stock	Industrials
PRF	21037T109	CEG	44,609	9,381,718.79	0.137 Constellation Energy Corp	Common Stock	Utilities
PRF	12572Q105	CME	48,054	9,380,140.80	0.137 CME Group Inc	Common Stock	Financials
PRF	86516101	BBY	111,061	9,357,999.86	0.137 Best Buy Co Inc	Common Stock	Consumer Discretionary
PRF	670346105	NUE	59,652	9,219,813.12	0.135 Nucor Corp	Common Stock	Materials
PRF	416515104	HIG	89,924	9,193,829.76	0.134 Hartford Financial Services Group Inc	Common Stock	Financials
PRF	09062X103	BIIB	40,931	9,187,372.26	0.134 Biogen Inc	Common Stock	Health Care
PRF	958102105	WDC	121,059	9,136,322.73	0.133 Western Digital Corp	Common Stock	Information Technology
PRF	291011104	EMR	86,072	9,133,960.64	0.133 Emerson Electric Co	Common Stock	Industrials
PRF	95040Q104	WELL	89,392	9,102,787.36	0.133 Welltower Inc	Real Estate Investment Tru	Real Estate
PRF	857477103	STT	124,475	9,069,248.50	0.132 State Street Corp	Common Stock	Financials
PRF	H11356104	BG	84,580	9,066,130.20	0.132 Bunge Global SA	Common Stock	Consumer Staples
PRF	94106L109	WM	42,576	9,054,637.92	0.132 Waste Management Inc	Common Stock	Industrials
PRF	934423104	WBD	1,244,434	9,022,146.50	0.132 Warner Bros Discovery Inc	Common Stock	Communication Services
PRF	281020107	EIX	124,885	8,972,987.25	0.131 Edison International	Common Stock	Utilities
PRF	25179M103	DVN	190,906	8,919,128.32	0.131 Devon Energy Corp	Common Stock	Energy
PRF	231021106	CFI	31,379	8,838,522.93	0.129 Cummins Inc	Common Stock	Industrials
PRF	174610105	CFG	250,807	8,723,067.46	0.127 Citizens Financial Group Inc	Common Stock	Financials
PRF	00724F101	ADBE	16,140	8,532,572.40	0.125 Adobe Inc	Common Stock	Information Technology
PRF	69351T106	PPL	307,164	8,508,442.80	0.124 PPL Corp	Common Stock	Utilities
PRF	98389B100	XEL	156,539	8,420,232.81	0.123 Xcel Energy Inc	Common Stock	Utilities
PRF	53015103	ADP	34,948	8,318,322.96	0.121 Automatic Data Processing Inc	Common Stock	Industrials
PRF	M9T951109	ZIM	382,347	8,258,695.20	0.121 ZIM Integrated Shipping Services Ltd	Common Stock	Industrials
PRF	22822V101	CCI	85,729	8,223,982.97	0.121 Crown Castle Inc	Real Estate Investment Tru	Real Estate
PRF	863667101	SYK	24,032	8,183,136.32	0.119 Stryker Corp	Common Stock	Health Care
PRF	55261F104	MTB	55,504	8,176,849.28	0.119 M&T Bank Corp	Common Stock	Financials
PRF	29364G103	ETR	76,604	8,150,665.60	0.119 Entergy Corp	Common Stock	Utilities
PRF	452308109	ITW	34,107	8,147,480.16	0.119 Illinois Tool Works Inc	Common Stock	Industrials
PRF	316773100	FITB	226,290	8,130,599.70	0.119 Fifth Third Bancorp	Common Stock	Financials
PRF	92556H206	PARA	806,774	8,043,536.78	0.117 Paramount Global	Common Stock	Communication Services
PRF	253868103	DLR	54,285	7,973,923.65	0.116 Digital Realty Trust Inc	Real Estate Investment Tru	Real Estate
PRF	526057104	LEN	53,308	7,939,693.52	0.116 Lennar Corp	Common Stock	Consumer Discretionary
PRF	655844108	NSC	37,033	7,869,142.17	0.115 Norfolk Southern Corp	Common Stock	Industrials
PRF	45866F104	ICE	57,122	7,847,991.58	0.115 Intercontinental Exchange Inc	Common Stock	Financials
PRF	502431109	LHX	35,044	7,831,633.12	0.114 L3Harris Technologies Inc	Common Stock	Industrials
PRF	101137107	BSX	101,384	7,816,706.40	0.114 Boston Scientific Corp	Common Stock	Health Care
PRF	512807108	LRCX	7,345	7,754,557.20	0.113 Lam Research Corp	Common Stock	Information Technology
PRF	23331A109	DHI	54,983	7,715,214.56	0.113 DR Horton Inc	Common Stock	Consumer Discretionary
PRF	88033G407	THC	56,299	7,639,211.31	0.111 Tenet Healthcare Corp	Common Stock	Health Care
PRF	219350105	GLW	197,135	7,546,327.80	0.111 Corning Inc	Common Stock	Information Technology
PRF	828806109	SPG	50,543	7,459,641.37	0.109 Simon Property Group Inc	Real Estate Investment Tru	Real Estate
PRF	30040W108	ES	128,181	7,302,471.57	0.107 Eversource Energy	Common Stock	Utilities
PRF	337932107	FE	188,734	7,273,808.36	0.106 FirstEnergy Corp	Common Stock	Utilities
PRF	69331C108	PCG	405,750	7,133,085.00	0.104 PG&E Corp	Common Stock	Utilities
PRF	14448C104	CARR	113,182	7,114,620.52	0.104 Carrier Global Corp	Common Stock	Industrials
PRF	49271V100	KDP	206,458	7,093,896.88	0.104 Keurig Dr Pepper Inc	Common Stock	Consumer Staples
PRF	74251V102	PFG	88,682	7,062,634.48	0.103 Principal Financial Group Inc	Common Stock	Financials
PRF	N6596X109	NXPI	26,195	7,024,713.15	0.103 NXP Semiconductors NV	Common Stock	Information Technology
PRF	96145D105	WRK	141,297	7,022,460.90	0.102 Westrock Co	Common Stock	Materials
PRF	05722G100	BKR	203,116	7,001,408.52	0.102 Baker Hughes Co	Common Stock	Energy
PRF	H84989104	TEL	46,984	6,946,114.56	0.101 TE Connectivity Ltd	Common Stock	Information Technology
PRF	629377508	NRG	87,297	6,941,857.44	0.101 NRG Energy Inc	Common Stock	Utilities
PRF	92840M102	VST	80,481	6,914,122.71	0.101 Vistra Corp	Common Stock	Utilities
PRF	09260D107	BX	55,554	6,897,584.64	0.101 Blackstone Inc	Common Stock	Financials
PRF	256677105	DG	53,151	6,856,479.00	0.1 Dollar General Corp	Common Stock	Consumer Staples
PRF	74144T108	TROW	58,413	6,805,698.63	0.099 T Rowe Price Group Inc	Common Stock	Financials
PRF	233331107	DTE	61,518	6,794,663.10	0.099 DTE Energy Co	Common Stock	Utilities
PRF	48251W104	KKR	63,493	6,716,289.54	0.098 KKR & Co Inc	Common Stock	Financials
PRF	756109104	O	127,299	6,706,111.32	0.098 Realty Income Corp	Real Estate Investment Tru	Real Estate
PRF	92939U106	WEC	84,952	6,638,998.80	0.097 WEC Energy Group Inc	Common Stock	Utilities
PRF	7591EP100	RF	350,361	6,614,815.68	0.097 Regions Financial Corp	Common Stock	Financials
PRF	22052L104	CTVA	123,126	6,604,478.64	0.096 Corteva Inc	Common Stock	Materials
PRF	02005N100	ALLY	164,641	6,557,651.03	0.096 Ally Financial Inc	Common Stock	Financials
PRF	N00985106	AER	69,271	6,555,807.44	0.096 AerCap Holdings NV	Common Stock	Industrials
PRF	92276F100	VTR	131,002	6,530,449.70	0.095 Ventas Inc	Real Estate Investment Tru	Real Estate
PRF	446150104	HBAN	507,030	6,444,351.30	0.094 Huntington Bancshares Inc/OH	Common Stock	Financials
PRF	459506101	IFF	66,249	6,372,491.31	0.093 International Flavors & Fragrances Inc	Common Stock	Materials
PRF	42735100	ARW	51,903	6,337,356.30	0.092 Arrow Electronics Inc	Common Stock	Information Technology
PRF	192446102	CTSH	92,452	6,314,471.60	0.092 Cognizant Technology Solutions Corp	Common Stock	Information Technology
PRF	25278X109	FANG	31,636	6,231,026.56	0.091 Diamondback Energy Inc	Common Stock	Energy
PRF	461202103	INTU	9,756	6,219,254.88	0.091 Intuit Inc	Common Stock	Information Technology
PRF	12504L109	CBRE	70,380	6,205,404.60	0.091 CBRE Group Inc	Common Stock	Real Estate
PRF	92532F100	VRTX	12,969	6,147,306.00	0.09 Vertex Pharmaceuticals Inc	Common Stock	Health Care
PRF	G8994E103	TT	18,592	6,130,897.92	0.089 Trane Technologies PLC	Common Stock	Industrials
PRF	09857L108	BKNG	1,530	6,093,041.40	0.089 Booking Holdings Inc	Common Stock	Consumer Discretionary
PRF	493267108	KEY	443,695	6,003,193.35	0.088 KeyCorp	Common Stock	Financials
PRF	962166104	WY	214,493	5,997,224.28	0.088 Weyerhaeuser Co	Real Estate Investment Tru	Real Estate
PRF	911363109	URI	9,520	5,995,981.60	0.088 United Rentals Inc	Common Stock	Industrials
PRF	278642103	EBAY	111,441	5,983,267.29	0.087 eBay Inc	Common Stock	Consumer Discretionary
PRF	29444U700	EQIX	7,951	5,898,608.37	0.086 Equinix Inc	Real Estate Investment Tru	Real Estate
PRF	03076C106	AMP	13,317	5,777,979.96	0.084 Ameriprise Financial Inc	Common Stock	Financials

PRF	13091103	ACI	293,714	5,768,542.96	0.084 Albertsons Cos Inc	Common Stock	Consumer Staples
PRF	127097103	CTRA	211,270	5,735,980.50	0.084 Coterra Energy Inc	Common Stock	Energy
PRF	29476L107	EQR	83,739	5,695,926.78	0.083 Equity Residential	Real Estate Investment Tru	Real Estate
PRF	92556V106	VTRS	545,863	5,693,351.09	0.083 Viatrix Inc	Common Stock	Health Care
PRF	143130102	KMX	78,262	5,691,995.26	0.083 CarMax Inc	Common Stock	Consumer Discretionary
PRF	701094104	PH	11,266	5,662,629.58	0.083 Parker-Hannifin Corp	Common Stock	Industrials
PRF	32095101	APH	84,192	5,654,334.72	0.083 Amphenol Corp	Common Stock	Information Technology
PRF	665859104	NTRS	68,275	5,638,149.50	0.082 Northern Trust Corp	Common Stock	Financials
PRF	15189T107	CNP	184,632	5,631,276.00	0.082 CenterPoint Energy Inc	Common Stock	Utilities
PRF	406216101	HAL	164,573	5,600,419.19	0.082 Halliburton Co	Common Stock	Energy
PRF	570535104	MKL	3,546	5,565,766.14	0.081 Markel Group Inc	Common Stock	Financials
PRF	53484101	AVB	27,069	5,518,827.72	0.081 AvalonBay Communities Inc	Real Estate Investment Tru	Real Estate
PRF	278865100	ECL	22,679	5,457,701.35	0.08 Ecolab Inc	Common Stock	Materials
PRF	G0450A105	ACGL	54,476	5,435,070.52	0.079 Arch Capital Group Ltd	Common Stock	Financials
PRF	23608102	AEE	77,282	5,419,786.66	0.079 Ameren Corp	Common Stock	Utilities
PRF	13872106	AA	136,195	5,370,168.85	0.078 Alcoa Corp	Common Stock	Materials
PRF	G7997R103	STX	52,102	5,353,480.50	0.078 Seagate Technology Holdings PLC	Common Stock	Information Technology
PRF	912008109	USFD	99,753	5,346,760.80	0.078 US Foods Holding Corp	Common Stock	Consumer Staples
PRF	00130H105	AES	282,511	5,342,283.01	0.078 AES Corp/The	Common Stock	Utilities
PRF	36266G107	GEHC	68,369	5,332,782.00	0.078 GE HealthCare Technologies Inc	Common Stock	Health Care
PRF	21036P108	STZ	20,359	5,315,124.13	0.078 Constellation Brands Inc	Common Stock	Consumer Staples
PRF	565849106	MRO	186,505	5,313,527.45	0.078 Marathon Oil Corp	Common Stock	Energy
PRF	205887102	CAG	186,147	5,303,328.03	0.077 Conagra Brands Inc	Common Stock	Consumer Staples
PRF	681919106	OMC	59,554	5,281,844.26	0.077 Omnicom Group Inc	Common Stock	Communication Services
PRF	824348106	SHW	17,780	5,278,170.80	0.077 Sherwin-Williams Co/The	Common Stock	Materials
PRF	893641100	TDG	3,979	5,176,002.57	0.076 TransDigm Group Inc	Common Stock	Industrials
PRF	87612G101	TRGP	40,495	5,163,112.50	0.075 Targa Resources Corp	Common Stock	Energy
PRF	46817M107	JXN	69,229	5,042,640.36	0.074 Jackson Financial Inc	Common Stock	Financials
PRF	15271109	ARE	43,164	4,993,211.52	0.073 Alexandria Real Estate Equities Inc	Real Estate Investment Tru	Real Estate
PRF	595017104	MCHP	55,387	4,987,599.35	0.073 Microchip Technology Inc	Common Stock	Information Technology
PRF	693506107	PPG	39,686	4,970,671.50	0.073 PPG Industries Inc	Common Stock	Materials
PRF	858119100	STLD	39,505	4,929,433.90	0.072 Steel Dynamics Inc	Common Stock	Materials
PRF	482480100	KLAC	6,020	4,896,066.00	0.071 KLA Corp	Common Stock	Information Technology
PRF	46284V101	IRM	55,059	4,869,968.55	0.071 Iron Mountain Inc	Real Estate Investment Tru	Real Estate
PRF	61945C103	MOS	164,478	4,868,548.80	0.071 Mosaic Co/The	Common Stock	Materials
PRF	854502101	SWK	59,372	4,840,599.16	0.071 Stanley Black & Decker Inc	Common Stock	Industrials
PRF	46120E602	ISRG	10,936	4,839,836.16	0.071 Intuitive Surgical Inc	Common Stock	Health Care
PRF	30034W106	EVRG	89,871	4,747,884.93	0.069 Evergy Inc	Common Stock	Utilities
PRF	125896100	CMS	79,606	4,745,313.66	0.069 CMS Energy Corp	Common Stock	Utilities
PRF	925652109	VICI	169,334	4,739,658.66	0.069 VICI Properties Inc	Real Estate Investment Tru	Real Estate
PRF	74460D109	PSA	16,433	4,734,675.96	0.069 Public Storage	Real Estate Investment Tru	Real Estate
PRF	55616P104	M	247,774	4,725,050.18	0.069 Macy's Inc	Common Stock	Consumer Discretionary
PRF	776696106	ROP	8,453	4,712,885.62	0.069 Roper Technologies Inc	Common Stock	Information Technology
PRF	745867101	PHM	42,488	4,675,804.40	0.068 PulteGroup Inc	Common Stock	Consumer Discretionary
PRF	53332102	AZO	1,591	4,661,152.70	0.068 AutoZone Inc	Common Stock	Consumer Discretionary
PRF	256746108	DLTR	45,047	4,659,211.21	0.068 Dollar Tree Inc	Common Stock	Consumer Staples
PRF	42250P103	DOC	240,434	4,657,206.58	0.068 Healthpeak Properties Inc	Real Estate Investment Tru	Real Estate
PRF	778296103	ROST	31,009	4,612,278.66	0.067 Ross Stores Inc	Common Stock	Consumer Discretionary
PRF	Y2573F102	FLEX	151,538	4,591,601.40	0.067 Flex Ltd	Common Stock	Information Technology
PRF	12541W209	CHRW	51,249	4,574,485.74	0.067 CH Robinson Worldwide Inc	Common Stock	Industrials
PRF	372460105	GPC	33,103	4,570,531.21	0.067 Genuine Parts Co	Common Stock	Consumer Discretionary
PRF	277432100	EMN	46,287	4,545,383.40	0.066 Eastman Chemical Co	Common Stock	Materials
PRF	172062101	CINF	39,538	4,544,497.72	0.066 Cincinnati Financial Corp	Common Stock	Financials
PRF	64110D104	NTAP	35,090	4,506,608.70	0.066 NetApp Inc	Common Stock	Information Technology
PRF	71377A103	PFGC	66,660	4,501,549.80	0.066 Performance Food Group Co	Common Stock	Consumer Staples
PRF	G96629103	WTW	16,916	4,459,903.40	0.065 Willis Towers Watson PLC	Common Stock	Financials
PRF	74834L100	DGX	31,886	4,419,399.60	0.065 Quest Diagnostics Inc	Common Stock	Health Care
PRF	534187109	LNC	140,564	4,419,332.16	0.065 Lincoln National Corp	Common Stock	Financials
PRF	363576109	AJG	17,360	4,400,760.00	0.064 Arthur J Gallagher & Co	Common Stock	Financials
PRF	760759100	RSR	22,650	4,396,138.50	0.064 Republic Services Inc	Common Stock	Industrials
PRF	91529Y106	UNM	86,020	4,337,988.60	0.063 Unum Group	Common Stock	Financials
PRF	704326107	PAYX	36,951	4,337,677.89	0.063 Paychex Inc	Common Stock	Industrials
PRF	487836108	K	75,090	4,308,664.20	0.063 Kellanova	Common Stock	Consumer Staples
PRF	36828A101	GEV	23,890	4,300,200.00	0.063 GE Vernova Inc	Common Stock	Industrials
PRF	540424108	L	55,921	4,185,127.64	0.061 Loews Corp	Common Stock	Financials
PRF	143658300	CCL	227,553	4,180,148.61	0.061 Carnival Corp	Common Stock	Consumer Discretionary
PRF	42809H107	HES	28,403	4,179,785.48	0.061 Hess Corp	Common Stock	Energy
PRF	46266C105	IQV	19,666	4,153,065.88	0.061 IQVIA Holdings Inc	Common Stock	Health Care
PRF	963320106	WHR	40,575	4,134,998.25	0.06 Whirlpool Corp	Common Stock	Consumer Discretionary
PRF	21871X109	CRBG	141,979	4,134,428.48	0.06 Corebridge Financial Inc	Common Stock	Financials
PRF	16411R208	LNG	23,961	4,099,008.27	0.06 Cheniere Energy Inc	Common Stock	Energy
PRF	68902V107	OTIS	42,767	4,094,940.25	0.06 Otis Worldwide Corp	Common Stock	Industrials
PRF	759351604	RGA	19,960	4,090,602.40	0.06 Reinsurance Group of America Inc	Common Stock	Financials
PRF	98978V103	ZTS	23,917	4,087,415.30	0.06 Zoetis Inc	Common Stock	Health Care
PRF	30420103	AWK	31,175	4,039,656.50	0.059 American Water Works Co Inc	Common Stock	Utilities
PRF	620076307	MSI	10,479	4,026,346.17	0.059 Motorola Solutions Inc	Common Stock	Information Technology
PRF	37940X102	GPN	42,264	4,021,842.24	0.059 Global Payments Inc	Common Stock	Financials
PRF	852234103	SQ	63,490	4,018,282.10	0.059 Block Inc	Common Stock	Financials
PRF	G0403H108	AON	13,910	4,016,790.70	0.059 Aon PLC	Common Stock	Financials
PRF	69318G106	PBF	88,151	3,990,595.77	0.058 PBF Energy Inc	Common Stock	Energy
PRF	71813109	BAX	117,291	3,976,164.90	0.058 Baxter International Inc	Common Stock	Health Care

PRF	31620R303	FNF	81,539	3,953,010.72	0.058 Fidelity National Financial Inc	Common Stock	Financials
PRF	67103H107	ORLY	3,730	3,919,670.50	0.057 O'Reilly Automotive Inc	Common Stock	Consumer Discretionary
PRF	525327102	LDOS	26,764	3,917,981.96	0.057 Leidos Holdings Inc	Common Stock	Industrials
PRF	125269100	CF	50,708	3,864,963.76	0.056 CF Industries Holdings Inc	Common Stock	Materials
PRF	35710839	NLY	191,847	3,821,592.24	0.056 Annaly Capital Management Inc	Real Estate Investment Tru	Financials
PRF	05550J101	BJ	43,147	3,808,585.69	0.056 BJ's Wholesale Club Holdings Inc	Common Stock	Consumer Staples
PRF	N20944109	CNH	373,847	3,798,285.52	0.055 CNH Industrial NV	Common Stock	Industrials
PRF	615369105	MCO	9,038	3,792,887.08	0.055 Moody's Corp	Common Stock	Financials
PRF	500255104	KSS	161,427	3,759,634.83	0.055 Kohl's Corp	Common Stock	Consumer Discretionary
PRF	65473P105	NI	129,338	3,753,388.76	0.055 NiSource Inc	Common Stock	Utilities
PRF	668771108	GEN	155,146	3,752,981.74	0.055 Gen Digital Inc	Common Stock	Information Technology
PRF	988498101	YUM	28,428	3,751,358.88	0.055 Yum! Brands Inc	Common Stock	Consumer Discretionary
PRF	754730109	RJF	30,719	3,732,972.88	0.054 Raymond James Financial Inc	Common Stock	Financials
PRF	929740108	WAB	23,377	3,725,124.95	0.054 Westinghouse Air Brake Technologie	Common Stock	Industrials
PRF	H2906T109	GRMN	23,075	3,718,767.00	0.054 Garmin Ltd	Common Stock	Consumer Discretionary
PRF	03743Q108	APA	129,777	3,716,813.28	0.054 APA Corp	Common Stock	Energy
PRF	912909108	X	99,833	3,711,790.94	0.054 United States Steel Corp	Common Stock	Materials
PRF	G6095L109	APTV	54,838	3,703,758.52	0.054 Aptiv PLC	Common Stock	Consumer Discretionary
PRF	723484101	PNW	48,525	3,670,431.00	0.054 Pinnacle West Capital Corp	Common Stock	Utilities
PRF	573874104	MRVL	53,735	3,668,488.45	0.054 Marvell Technology Inc	Common Stock	Information Technology
PRF	50155Q100	KD	145,056	3,667,015.68	0.054 Kyndryl Holdings Inc	Common Stock	Information Technology
PRF	504922105	LH	18,023	3,662,994.52	0.053 Labcorp Holdings Inc	Common Stock	Health Care
PRF	48020Q107	JLL	18,148	3,656,277.56	0.053 Jones Lang LaSalle Inc	Common Stock	Real Estate
PRF	58463J304	MPW	785,684	3,653,430.60	0.053 Medical Properties Trust Inc	Real Estate Investment Tru	Real Estate
PRF	12514G108	CDW	16,342	3,646,390.46	0.053 CDW Corp/DE	Common Stock	Information Technology
PRF	60855R100	MOH	11,911	3,623,802.64	0.053 Molina Healthcare Inc	Common Stock	Health Care
PRF	845467109	SWN	534,480	3,607,740.00	0.053 Southwestern Energy Co	Common Stock	Energy
PRF	99724106	BWA	110,584	3,603,932.56	0.053 BorgWarner Inc	Common Stock	Consumer Discretionary
PRF	695156109	PKG	19,308	3,603,065.88	0.053 Packaging Corp of America	Common Stock	Materials
PRF	783549108	R	29,334	3,601,335.18	0.053 Ryder System Inc	Common Stock	Industrials
PRF	172908105	CTAS	5,072	3,588,338.56	0.052 Cintas Corp	Common Stock	Industrials
PRF	7.48E+106	PWR	13,452	3,585,899.64	0.052 Quanta Services Inc	Common Stock	Industrials
PRF	101121101	BXP	58,436	3,569,855.24	0.052 Boston Properties Inc	Real Estate Investment Tru	Real Estate
PRF	259321104	AFG	28,717	3,569,523.10	0.052 American Financial Group Inc/OH	Common Stock	Financials
PRF	680223104	ORI	116,536	3,562,505.52	0.052 Old Republic International Corp	Common Stock	Financials
PRF	260003108	DOV	19,925	3,560,996.00	0.052 Dover Corp	Common Stock	Industrials
PRF	46187W107	INVH	102,166	3,558,441.78	0.052 Invitation Homes Inc	Real Estate Investment Tru	Real Estate
PRF	2.95E+105	EQH	87,498	3,549,793.86	0.052 Equitable Holdings Inc	Common Stock	Financials
PRF	03674X106	AR	107,819	3,546,166.91	0.052 Antero Resources Corp	Common Stock	Energy
PRF	05329W102	AN	22,682	3,538,618.82	0.052 AutoNation Inc	Common Stock	Consumer Discretionary
PRF	466313103	JBL	31,460	3,531,070.40	0.052 Jabil Inc	Common Stock	Information Technology
PRF	G4918T108	IVZ	234,307	3,509,918.86	0.051 Invesco Ltd	Common Stock	Financials
PRF	918204108	VFC	248,723	3,499,532.61	0.051 VF Corp	Common Stock	Consumer Discretionary
PRF	68268W103	OMF	72,479	3,494,937.38	0.051 OneMain Holdings Inc	Common Stock	Financials
PRF	311900104	FAST	54,988	3,486,789.08	0.051 Fastenal Co	Common Stock	Industrials
PRF	35909D109	FYBR	136,618	3,479,660.46	0.051 Frontier Communications Parent Inc	Common Stock	Communication Services
PRF	90353T100	UBER	48,977	3,470,020.45	0.051 Uber Technologies Inc	Common Stock	Industrials
PRF	165167735	CHK	41,939	3,470,032.86	0.051 Chesapeake Energy Corp	Common Stock	Energy
PRF	G3223R108	EG	9,181	3,453,800.39	0.05 Everest Group Ltd	Common Stock	Financials
PRF	18802108	LNT	68,361	3,449,496.06	0.05 Alliant Energy Corp	Common Stock	Utilities
PRF	98956P102	ZBH	31,850	3,443,303.50	0.05 Zimmer Biomet Holdings Inc	Common Stock	Health Care
PRF	552953101	MGM	81,100	3,441,073.00	0.05 MGM Resorts International	Common Stock	Consumer Discretionary
PRF	571903202	MAR	14,195	3,428,234.45	0.05 Marriott International Inc/MD	Common Stock	Consumer Discretionary
PRF	58498106	BALL	56,400	3,421,224.00	0.05 Ball Corp	Common Stock	Materials
PRF	913903100	UHS	18,025	3,418,801.75	0.05 Universal Health Services Inc	Common Stock	Health Care
PRF	G61188127	LBTYK	191,436	3,415,218.24	0.05 Liberty Global Ltd	Common Stock	Communication Services
PRF	49560105	ATO	29,361	3,409,105.71	0.05 Atmos Energy Corp	Common Stock	Utilities
PRF	403949100	DINO	63,805	3,407,187.00	0.05 HF Sinclair Corp	Common Stock	Energy
PRF	427866108	HSY	18,530	3,391,916.50	0.05 Hershey Co/The	Common Stock	Consumer Staples
PRF	521865204	LEA	29,795	3,387,691.50	0.049 Lear Corp	Common Stock	Consumer Discretionary
PRF	773903109	ROK	12,681	3,385,700.19	0.049 Rockwell Automation Inc	Common Stock	Industrials
PRF	832696405	SJM	31,385	3,379,850.65	0.049 J M Smucker Co/The	Common Stock	Consumer Staples
PRF	690742101	OC	19,477	3,373,026.86	0.049 Owens Corning	Common Stock	Industrials
PRF	902681105	UGI	146,052	3,348,972.36	0.049 UGI Corp	Common Stock	Utilities
PRF	69047Q102	OVV	72,152	3,316,827.44	0.048 Orintiv Inc	Common Stock	Energy
PRF	83088M102	SWKS	31,151	3,306,367.14	0.048 Skyworks Solutions Inc	Common Stock	Information Technology
PRF	892356106	TSCO	12,381	3,305,727.00	0.048 Tractor Supply Co	Common Stock	Consumer Discretionary
PRF	759509102	RS	11,688	3,304,431.36	0.048 Reliance Inc	Common Stock	Materials
PRF	501889208	LKQ	79,358	3,304,467.12	0.048 LKQ Corp	Common Stock	Consumer Discretionary
PRF	460690100	IPG	113,022	3,292,330.86	0.048 Interpublic Group of Cos Inc/The	Common Stock	Communication Services
PRF	59522J103	MAA	23,600	3,283,704.00	0.048 Mid-America Apartment Communiti	Real Estate Investment Tru	Real Estate
PRF	883203101	TXT	37,912	3,280,904.48	0.048 Textron Inc	Common Stock	Industrials
PRF	47233W109	JEF	71,210	3,276,372.10	0.048 Jefferies Financial Group Inc	Common Stock	Financials
PRF	384802104	GWV	3,601	3,272,552.79	0.048 WW Grainger Inc	Common Stock	Industrials
PRF	68622V106	OGN	158,480	3,269,442.40	0.048 Organon & Co	Common Stock	Health Care
PRF	302130109	EXPD	25,414	3,234,185.64	0.047 Expeditors International of Washing	Common Stock	Industrials
PRF	297178105	ESS	11,834	3,233,403.82	0.047 Essex Property Trust Inc	Real Estate Investment Tru	Real Estate
PRF	382550101	GT	291,081	3,222,266.67	0.047 Goodyear Tire & Rubber Co/The	Common Stock	Consumer Discretionary
PRF	G2519Y108	BAP	19,663	3,216,276.91	0.047 Credicorp Ltd	Common Stock	Financials
PRF	95082P105	WCC	20,287	3,197,231.20	0.047 WESCO International Inc	Common Stock	Industrials
PRF	608190104	MHK	29,637	3,165,527.97	0.046 Mohawk Industries Inc	Common Stock	Consumer Discretionary

PRF	12008R107	BLDR	22,951	3,138,319.74	0.046 Builders FirstSource Inc	Common Stock	Industrials
PRF	237194105	DRI	20,512	3,120,490.56	0.046 Darden Restaurants Inc	Common Stock	Consumer Discretionary
PRF	64828T201	RITM	286,246	3,117,218.94	0.045 Rithm Capital Corp	Real Estate Investment Tru	Financials
PRF	60871R209	TAP	61,377	3,109,972.59	0.045 Molson Coors Beverage Co	Common Stock	Consumer Staples
PRF	518439104	EL	27,141	3,072,904.02	0.045 Estee Lauder Cos Inc/The	Common Stock	Consumer Staples
PRF	G25839104	CCEP	40,824	3,043,020.96	0.044 Coca-Cola Europacific Partners PLC	Common Stock	Consumer Staples
PRF	2.82E+112	EW	33,027	3,023,952.12	0.044 Edwards Lifesciences Corp	Common Stock	Health Care
PRF	83444M101	SOLV	59,123	3,000,492.25	0.044 Solventum Corp	Common Stock	Health Care
PRF	35137L105	FOXA	86,906	2,991,304.52	0.044 Fox Corp	Common Stock	Communication Services
PRF	87162W100	SNX	25,634	2,976,620.08	0.043 TD SYNNEX Corp	Common Stock	Information Technology
PRF	23355L106	DXC	158,451	2,963,033.70	0.043 DXC Technology Co	Common Stock	Information Technology
PRF	682189105	ON	43,396	2,958,305.32	0.043 ON Semiconductor Corp	Common Stock	Information Technology
PRF	320517105	FHN	199,717	2,949,820.09	0.043 First Horizon Corp	Common Stock	Financials
PRF	200340107	CMA	61,704	2,949,451.20	0.043 Comerica Inc	Common Stock	Financials
PRF	G4705A100	ICLR	9,417	2,947,332.66	0.043 ICON PLC	Common Stock	Health Care
PRF	150870103	CE	21,217	2,937,917.99	0.043 Celanese Corp	Common Stock	Materials
PRF	00766T100	ACM	33,162	2,937,821.58	0.043 AECOM	Common Stock	Industrials
PRF	969904101	WSM	9,832	2,917,056.08	0.043 Williams-Sonoma Inc	Common Stock	Consumer Discretionary
PRF	08579W103	BERY	48,134	2,914,513.70	0.043 Berry Global Group Inc	Common Stock	Materials
PRF	31100100	AME	17,420	2,901,823.60	0.042 AMETEK Inc	Common Stock	Industrials
PRF	147528103	CASY	7,587	2,895,882.03	0.042 Casey's General Stores Inc	Common Stock	Consumer Staples
PRF	579780206	MKC	42,773	2,894,448.91	0.042 McCormick & Co Inc/MD	Common Stock	Consumer Staples
PRF	00846U101	A	21,714	2,889,916.26	0.042 Agilent Technologies Inc	Common Stock	Health Care
PRF	573284106	MLM	5,387	2,885,708.16	0.042 Martin Marietta Materials Inc	Common Stock	Materials
PRF	285512109	EA	20,479	2,878,733.03	0.042 Electronic Arts Inc	Common Stock	Communication Services
PRF	189054109	CLX	21,273	2,878,024.17	0.042 Clorox Co/The	Common Stock	Consumer Staples
PRF	46982L108	J	20,666	2,874,020.62	0.042 Jacobs Solutions Inc	Common Stock	Industrials
PRF	253393102	DKS	12,641	2,859,394.20	0.042 Dick's Sporting Goods Inc	Common Stock	Consumer Discretionary
PRF	889478103	TOL	24,616	2,855,702.16	0.042 Toll Brothers Inc	Common Stock	Consumer Discretionary
PRF	62944T105	NVR	372	2,848,080.36	0.042 NVR Inc	Common Stock	Consumer Discretionary
PRF	536797103	LAD	11,434	2,846,608.64	0.042 Lithia Motors Inc	Common Stock	Consumer Discretionary
PRF	49446R109	KIM	150,463	2,824,190.51	0.041 Kimco Realty Corp	Real Estate Investment Tru	Real Estate
PRF	85571B105	STWD	146,775	2,823,951.00	0.041 Starwood Property Trust Inc	Real Estate Investment Tru	Financials
PRF	354613101	BEN	124,132	2,817,796.40	0.041 Franklin Resources Inc	Common Stock	Financials
PRF	44107P104	HST	155,739	2,781,498.54	0.041 Host Hotels & Resorts Inc	Real Estate Investment Tru	Real Estate
PRF	336433107	FSLR	11,213	2,780,039.09	0.041 First Solar Inc	Common Stock	Information Technology
PRF	874054109	TTWO	17,620	2,775,854.80	0.041 Take-Two Interactive Software Inc	Common Stock	Communication Services
PRF	418056107	HAS	47,805	2,774,124.15	0.04 Hasbro Inc	Common Stock	Consumer Discretionary
PRF	929160109	VMC	11,207	2,755,577.16	0.04 Vulcan Materials Co	Common Stock	Materials
PRF	92936U109	WPC	49,420	2,721,065.20	0.04 WP Carey Inc	Real Estate Investment Tru	Real Estate
PRF	30225T102	EXR	17,217	2,702,896.83	0.039 Extra Space Storage Inc	Real Estate Investment Tru	Real Estate
PRF	26884L109	EQT	70,804	2,673,559.04	0.039 EQT Corp	Common Stock	Energy
PRF	576323109	MTZ	24,453	2,656,818.45	0.039 MasTec Inc	Common Stock	Industrials
PRF	670837103	OGE	74,646	2,632,017.96	0.038 OGE Energy Corp	Common Stock	Utilities
PRF	169656105	CMG	39,836	2,623,598.96	0.038 Chipotle Mexican Grill Inc	Common Stock	Consumer Discretionary
PRF	V7780T103	RCL	16,123	2,602,252.20	0.038 Royal Caribbean Cruises Ltd	Common Stock	Consumer Discretionary
PRF	53611109	AVY	11,566	2,591,477.96	0.038 Avery Dennison Corp	Common Stock	Materials
PRF	929042109	VNO	103,575	2,587,303.50	0.038 Vornado Realty Trust	Real Estate Investment Tru	Real Estate
PRF	23918K108	DVA	18,196	2,586,743.36	0.038 DaVita Inc	Common Stock	Health Care
PRF	05352A100	AVTR	117,844	2,586,675.80	0.038 Avantar Inc	Common Stock	Health Care
PRF	871607107	SNPS	4,308	2,578,424.16	0.038 Synopsys Inc	Common Stock	Information Technology
PRF	879433829	TDS	131,600	2,578,044.00	0.038 Telephone and Data Systems Inc	Common Stock	Communication Services
PRF	53807103	AVT	49,833	2,576,366.10	0.038 Avnet Inc	Common Stock	Information Technology
PRF	436440101	HOLX	35,639	2,575,630.53	0.038 Hologic Inc	Common Stock	Health Care
PRF	171340102	CHD	24,597	2,569,894.56	0.038 Church & Dwight Co Inc	Common Stock	Consumer Staples
PRF	134429109	CPB	56,144	2,561,850.72	0.037 Campbell Soup Co	Common Stock	Consumer Staples
PRF	185899101	CLF	171,438	2,559,569.34	0.037 Cleveland-Cliffs Inc	Common Stock	Materials
PRF	228368106	CKK	33,035	2,557,900.05	0.037 Crown Holdings Inc	Common Stock	Materials
PRF	866674104	SUI	21,601	2,556,046.33	0.037 Sun Communities Inc	Real Estate Investment Tru	Real Estate
PRF	902653104	UDR	62,741	2,538,500.86	0.037 UDR Inc	Real Estate Investment Tru	Real Estate
PRF	84423102	WRB	31,875	2,528,006.25	0.037 W R Berkley Corp	Common Stock	Financials
PRF	440452100	HRL	83,474	2,522,584.28	0.037 Hormel Foods Corp	Common Stock	Consumer Staples
PRF	302491303	FMC	44,336	2,516,954.72	0.037 FMC Corp	Common Stock	Materials
PRF	03769M106	APO	21,207	2,503,698.42	0.037 Apollo Global Management Inc	Common Stock	Financials
PRF	247361702	DAL	51,962	2,503,529.16	0.037 Delta Air Lines Inc	Common Stock	Industrials
PRF	31847R102	FAF	46,552	2,473,773.28	0.036 First American Financial Corp	Common Stock	Financials
PRF	989701107	ZION	59,078	2,472,414.30	0.036 Zions Bancorp NA	Common Stock	Financials
PRF	18581108	BFH	56,815	2,464,634.70	0.036 Bread Financial Holdings Inc	Common Stock	Financials
PRF	133131102	CPT	22,535	2,449,103.80	0.036 Camden Property Trust	Real Estate Investment Tru	Real Estate
PRF	28414H103	ELAN	136,245	2,448,322.65	0.036 Elanco Animal Health Inc	Common Stock	Health Care
PRF	833034101	SNA	9,353	2,447,960.69	0.036 Snap-on Inc	Common Stock	Industrials
PRF	G61188101	LBTYA	140,837	2,447,747.06	0.036 Liberty Global Ltd	Common Stock	Communication Services
PRF	43436104	ABG	10,998	2,442,545.82	0.036 Asbury Automotive Group Inc	Common Stock	Consumer Discretionary
PRF	879360105	TDY	6,330	2,432,492.40	0.036 Teledyne Technologies Inc	Common Stock	Information Technology
PRF	758849103	REG	39,592	2,431,344.72	0.035 Regency Centers Corp	Real Estate Investment Tru	Real Estate
PRF	910047109	UAL	50,568	2,430,803.76	0.035 United Airlines Holdings Inc	Common Stock	Industrials
PRF	29084Q100	EME	6,592	2,429,283.84	0.035 EMCOR Group Inc	Common Stock	Industrials
PRF	443201108	HWM	30,536	2,412,344.00	0.035 Howmet Aerospace Inc	Common Stock	Industrials
PRF	806407102	HSIC	37,225	2,403,246.00	0.035 Henry Schein Inc	Common Stock	Health Care
PRF	04621X108	AIZ	14,552	2,398,315.12	0.035 Assurant Inc	Common Stock	Financials
PRF	00751Y106	AAP	38,748	2,394,238.92	0.035 Advance Auto Parts Inc	Common Stock	Consumer Discretionary

PRF	959802109	WU	196,026	2,369,954.34	0.035 Western Union Co/The	Common Stock	Financials
PRF	12653101	ALB	23,626	2,369,215.28	0.035 Albemarle Corp	Common Stock	Materials
PRF	34959J108	FTV	32,381	2,366,079.67	0.035 Fortive Corp	Common Stock	Industrials
PRF	H8817H100	RIG	455,526	2,364,179.94	0.035 Transocean Ltd	Common Stock	Energy
PRF	91307C102	UTHR	7,388	2,356,402.60	0.034 United Therapeutics Corp	Common Stock	Health Care
PRF	398905109	GPI	8,008	2,329,286.96	0.034 Group 1 Automotive Inc	Common Stock	Consumer Discretionary
PRF	626755102	MUSA	4,898	2,325,570.40	0.034 Murphy USA Inc	Common Stock	Consumer Discretionary
PRF	42226K105	HR	141,262	2,318,109.42	0.034 Healthcare Realty Trust Inc	Real Estate Investment Tru	Real Estate
PRF	98419M100	XYL	16,991	2,314,344.11	0.034 Xylem Inc/NY	Common Stock	Industrials
PRF	70830104	BBWI	57,616	2,307,520.80	0.034 Bath & Body Works Inc	Common Stock	Consumer Discretionary
PRF	517834107	LVS	52,473	2,298,842.13	0.034 Las Vegas Sands Corp	Common Stock	Consumer Discretionary
PRF	446413106	HII	9,177	2,290,212.12	0.033 Huntington Ingalls Industries Inc	Common Stock	Industrials
PRF	78467J100	SSNC	36,704	2,278,951.36	0.033 SS&C Technologies Holdings Inc	Common Stock	Industrials
PRF	87724P106	TMHC	41,256	2,273,618.16	0.033 Taylor Morrison Home Corp	Common Stock	Consumer Discretionary
PRF	12769G100	CZR	59,406	2,266,338.90	0.033 Caesars Entertainment Inc	Common Stock	Consumer Discretionary
PRF	142339100	CSL	5,486	2,262,590.98	0.033 Carlisle Cos Inc	Common Stock	Industrials
PRF	48203R104	JNPR	63,309	2,259,498.21	0.033 Juniper Networks Inc	Common Stock	Information Technology
PRF	85208M102	SFM	27,132	2,253,855.24	0.033 Sprouts Farmers Market Inc	Common Stock	Consumer Staples
PRF	78440X887	SLG	40,761	2,246,746.32	0.033 SL Green Realty Corp	Real Estate Investment Tru	Real Estate
PRF	45687V106	IR	25,016	2,246,436.80	0.033 Ingersoll Rand Inc	Common Stock	Industrials
PRF	27579R104	EWBC	31,240	2,246,156.00	0.033 East West Bancorp Inc	Common Stock	Financials
PRF	457187102	INGR	19,323	2,204,947.53	0.032 Ingredion Inc	Common Stock	Consumer Staples
PRF	388689101	GPK	81,928	2,200,586.08	0.032 Graphic Packaging Holding Co	Common Stock	Materials
PRF	364760108	GPS	89,386	2,185,487.70	0.032 Gap Inc/The	Common Stock	Consumer Discretionary
PRF	40413106	ANET	6,520	2,182,244.00	0.032 Arista Networks Inc	Common Stock	Information Technology
PRF	929089100	VOYA	30,346	2,181,877.40	0.032 Voya Financial Inc	Common Stock	Financials
PRF	680665205	OLN	45,106	2,169,147.54	0.032 Olin Corp	Common Stock	Materials
PRF	61174X109	MNST	42,961	2,167,812.06	0.032 Monster Beverage Corp	Common Stock	Consumer Staples
PRF	989207105	ZBRA	7,045	2,163,660.40	0.032 Zebra Technologies Corp	Common Stock	Information Technology
PRF	1084102	AGCO	21,724	2,155,238.04	0.031 AGCO Corp	Common Stock	Industrials
PRF	74736K101	QRVO	18,918	2,153,625.12	0.031 Qorvo Inc	Common Stock	Information Technology
PRF	127190304	CACI	4,918	2,149,805.34	0.031 CACI International Inc	Common Stock	Industrials
PRF	122017106	BURL	8,976	2,148,046.56	0.031 Burlington Stores Inc	Common Stock	Consumer Discretionary
PRF	714046109	RVTY	20,580	2,146,905.60	0.031 Revvity Inc	Common Stock	Health Care
PRF	56418H100	MAN	30,830	2,146,692.90	0.031 ManpowerGroup Inc	Common Stock	Industrials
PRF	11133T103	BR	10,686	2,141,688.12	0.031 Broadridge Financial Solutions Inc	Common Stock	Industrials
PRF	52800109	ALV	19,715	2,139,866.10	0.031 Autoliv Inc	Common Stock	Consumer Discretionary
PRF	651229106	NWL	333,890	2,130,218.20	0.031 Newell Brands Inc	Common Stock	Consumer Discretionary
PRF	707569109	PENN	116,374	2,129,644.20	0.031 Penn Entertainment Inc	Common Stock	Consumer Discretionary
PRF	43300A203	HLT	9,982	2,126,665.10	0.031 Hilton Worldwide Holdings Inc	Common Stock	Consumer Discretionary
PRF	410345102	HBI	441,073	2,125,971.86	0.031 Hanesbrands Inc	Common Stock	Consumer Discretionary
PRF	499049104	KNX	43,206	2,113,205.46	0.031 Knight-Swift Transportation Holding	Common Stock	Industrials
PRF	880770102	TER	14,368	2,110,228.16	0.031 Teradyne Inc	Common Stock	Information Technology
PRF	942622200	WSO	4,511	2,109,614.26	0.031 Watsco Inc	Common Stock	Industrials
PRF	65249B109	NWSA	75,653	2,108,449.11	0.031 News Corp	Common Stock	Communication Services
PRF	03852U106	ARMK	62,436	2,099,722.68	0.031 ARAMARK Holdings Corp	Common Stock	Consumer Discretionary
PRF	59001A102	MTH	12,843	2,082,877.74	0.03 Meritage Homes Corp	Common Stock	Consumer Discretionary
PRF	00912X302	AL	43,513	2,082,532.18	0.03 Air Lease Corp	Common Stock	Industrials
PRF	761152107	RMD	11,164	2,082,420.92	0.03 ResMed Inc	Common Stock	Health Care
PRF	217204106	CPRT	38,041	2,078,179.83	0.03 Copart Inc	Common Stock	Industrials
PRF	53774105	CAR	19,209	2,075,724.54	0.03 Avis Budget Group Inc	Common Stock	Industrials
PRF	447011107	HUN	90,653	2,075,047.17	0.03 Huntsman Corp	Common Stock	Materials
PRF	30212P303	EXPE	16,189	2,061,831.04	0.03 Expedia Group Inc	Common Stock	Consumer Discretionary
PRF	50212V100	LPLA	7,500	2,061,750.00	0.03 LPL Financial Holdings Inc	Common Stock	Financials
PRF	99502106	BAH	13,184	2,059,736.32	0.03 Booz Allen Hamilton Holding Corp	Common Stock	Industrials
PRF	294429105	EFX	8,689	2,057,120.75	0.03 Equifax Inc	Common Stock	Industrials
PRF	626717102	MUR	49,944	2,045,706.24	0.03 Murphy Oil Corp	Common Stock	Energy
PRF	655664100	JWN	95,215	2,030,935.95	0.03 Nordstrom Inc	Common Stock	Consumer Discretionary
PRF	749685103	RPM	18,780	2,023,545.00	0.03 RPM International Inc	Common Stock	Materials
PRF	G8473T100	STE	9,344	2,019,144.96	0.029 STERIS PLC	Common Stock	Health Care
PRF	830566105	SKX	28,113	2,017,107.75	0.029 Skechers USA Inc	Common Stock	Consumer Discretionary
PRF	574599106	MAS	30,377	2,014,602.64	0.029 Masco Corp	Common Stock	Industrials
PRF	81762P102	NOW	2,663	2,007,662.33	0.029 ServiceNow Inc	Common Stock	Information Technology
PRF	631103108	NDAQ	33,467	1,999,987.92	0.029 Nasdaq Inc	Common Stock	Financials
PRF	36467J108	GLPI	45,112	1,986,281.36	0.029 Gaming and Leisure Properties Inc	Real Estate Investment Tru	Real Estate
PRF	90138F102	TWLO	35,891	1,981,901.02	0.029 Twilio Inc	Common Stock	Information Technology
PRF	876030107	TPR	47,395	1,976,371.50	0.029 Tapestry Inc	Common Stock	Consumer Discretionary
PRF	443510607	HUBB	5,298	1,969,637.46	0.029 Hubbell Inc	Common Stock	Industrials
PRF	219948106	CPAY	7,269	1,965,101.46	0.029 Corpay Inc	Common Stock	Financials
PRF	29670G102	WTRG	52,557	1,963,003.95	0.029 Essential Utilities Inc	Common Stock	Utilities
PRF	733174700	BPOP	22,790	1,961,991.10	0.029 Popular Inc	Common Stock	Financials
PRF	49338L103	KEYS	14,426	1,960,493.40	0.029 Keysight Technologies Inc	Common Stock	Information Technology
PRF	87161C501	SNV	51,681	1,949,407.32	0.028 Synovus Financial Corp	Common Stock	Financials
PRF	148806102	CLTL	34,425	1,933,308.00	0.028 Catalent Inc	Common Stock	Health Care
PRF	92345Y106	VRSK	7,142	1,927,340.12	0.028 Verisk Analytics Inc	Common Stock	Industrials
PRF	512816109	LAMR	16,375	1,915,547.50	0.028 Lamar Advertising Co	Real Estate Investment Tru	Real Estate
PRF	681936100	OHI	57,139	1,910,728.16	0.028 Omega Healthcare Investors Inc	Real Estate Investment Tru	Real Estate
PRF	688239201	OSK	17,973	1,905,856.92	0.028 Oshkosh Corp	Common Stock	Industrials
PRF	G0692U109	AXS	26,872	1,898,238.08	0.028 Axis Capital Holdings Ltd	Common Stock	Financials
PRF	947890109	WBS	45,485	1,894,905.10	0.028 Webster Financial Corp	Common Stock	Financials
PRF	700517105	PK	127,960	1,882,291.60	0.027 Park Hotels & Resorts Inc	Real Estate Investment Tru	Real Estate

PRF	00123Q104	AGNC	194,225	1,878,155.75	0.027	AGNC Investment Corp	Real Estate Investment Tru	Financials
PRF	73685109	BECN	21,039	1,876,258.02	0.027	Beacon Roofing Supply Inc	Common Stock	Industrials
PRF	31946M103	FCNCA	1,136	1,873,343.52	0.027	First Citizens BancShares Inc/NC	Common Stock	Financials
PRF	801056102	SANM	28,246	1,863,671.08	0.027	Sanmina Corp	Common Stock	Information Technology
PRF	294600101	ETRN	140,947	1,861,909.87	0.027	Equitrans Midstream Corp	Common Stock	Energy
PRF	90384S303	ULTA	4,789	1,857,557.32	0.027	Ulta Beauty Inc	Common Stock	Consumer Discretionary
PRF	343412102	FLR	42,567	1,856,346.87	0.027	Fluor Corp	Common Stock	Industrials
PRF	62482R107	COOP	22,896	1,850,454.72	0.027	Mr Cooper Group Inc	Common Stock	Financials
PRF	23345M107	DTM	26,143	1,839,421.48	0.027	DT Midstream Inc	Common Stock	Energy
PRF	860630102	SF	22,798	1,835,011.02	0.027	Stifel Financial Corp	Common Stock	Financials
PRF	G4474Y214	JHG	54,017	1,818,752.39	0.027	Janus Henderson Group PLC	Common Stock	Financials
PRF	22266T109	CPNG	85,226	1,813,609.28	0.026	Coupang Inc	Common Stock	Consumer Discretionary
PRF	844895102	SWX	24,403	1,801,673.49	0.026	Southwest Gas Holdings Inc	Common Stock	Utilities
PRF	885160101	THO	19,892	1,798,634.64	0.026	Thor Industries Inc	Common Stock	Consumer Discretionary
PRF	770700102	HOOD	80,512	1,796,222.72	0.026	Robinhood Markets Inc	Common Stock	Financials
PRF	62955J103	NOV	94,890	1,788,676.50	0.026	NOV Inc	Common Stock	Energy
PRF	19247G107	COHR	25,143	1,782,387.27	0.026	Coherent Corp	Common Stock	Information Technology
PRF	G4412G101	HLF	167,566	1,781,226.58	0.026	Herbalife Ltd	Common Stock	Consumer Staples
PRF	552690109	MDU	70,593	1,774,708.02	0.026	MDU Resources Group Inc	Common Stock	Industrials
PRF	11120U105	BRX	79,271	1,774,084.98	0.026	Brixmor Property Group Inc	Real Estate Investment Tru	Real Estate
PRF	835495102	SON	34,322	1,773,074.52	0.026	Sonoco Products Co	Common Stock	Materials
PRF	758750103	RRX	12,878	1,762,096.74	0.026	Regal Rexnord Corp	Common Stock	Industrials
PRF	65336K103	NXST	11,215	1,757,839.10	0.026	Nexstar Media Group Inc	Common Stock	Communication Services
PRF	201723103	CMC	32,578	1,752,370.62	0.026	Commercial Metals Co	Common Stock	Materials
PRF	693656100	PVH	15,951	1,745,517.93	0.025	PVH Corp	Common Stock	Consumer Discretionary
PRF	649445103	NYCB	569,621	1,743,040.26	0.025	New York Community Bancorp Inc	Common Stock	Financials
PRF	00971T101	AKAM	19,695	1,741,628.85	0.025	Akamai Technologies Inc	Common Stock	Information Technology
PRF	817565104	SCI	23,967	1,737,847.17	0.025	Service Corp International/US	Common Stock	Consumer Discretionary
PRF	302520101	FNB	132,748	1,737,671.32	0.025	FNB Corp/PA	Common Stock	Financials
PRF	237266101	DAR	48,572	1,737,420.44	0.025	Darling Ingredients Inc	Common Stock	Consumer Staples
PRF	445658107	JBHT	11,018	1,731,258.34	0.025	JB Hunt Transport Services Inc	Common Stock	Industrials
PRF	14316J108	CG	43,441	1,720,263.60	0.025	Carlyle Group Inc/The	Common Stock	Financials
PRF	G02602103	DOX	21,762	1,704,617.46	0.025	Amdocs Ltd	Common Stock	Information Technology
PRF	22160N109	CSGP	23,277	1,695,729.45	0.025	CoStar Group Inc	Common Stock	Real Estate
PRF	L8681T102	SPOT	5,297	1,689,531.12	0.025	Spotify Technology SA	Common Stock	Communication Services
PRF	76954A103	RIVN	114,604	1,689,262.96	0.025	Rivian Automotive Inc	Common Stock	Consumer Discretionary
PRF	127387108	CDNS	5,433	1,680,589.89	0.025	Cadence Design Systems Inc	Common Stock	Information Technology
PRF	02665T306	AMH	46,498	1,676,717.88	0.024	American Homes 4 Rent	Real Estate Investment Tru	Real Estate
PRF	93671105	HRB	30,980	1,662,696.60	0.024	H&R Block Inc	Common Stock	Consumer Discretionary
PRF	G0750C108	AXTA	48,777	1,658,418.00	0.024	Axalta Coating Systems Ltd	Common Stock	Materials
PRF	G87110105	FTI	64,345	1,653,666.50	0.024	TechnipFMC PLC	Common Stock	Energy
PRF	216648501	COO	18,763	1,650,393.48	0.024	Cooper Cos Inc/The	Common Stock	Health Care
PRF	344849104	FL	63,346	1,649,529.84	0.024	Foot Locker Inc	Common Stock	Consumer Discretionary
PRF	184496107	CLH	7,211	1,643,963.78	0.024	Clean Harbors Inc	Common Stock	Industrials
PRF	957638109	WAL	27,050	1,643,558.00	0.024	Western Alliance Bancorp	Common Stock	Financials
PRF	10922N103	BHF	37,941	1,640,948.25	0.024	Brighthouse Financial Inc	Common Stock	Financials
PRF	89400J107	TRU	22,254	1,639,897.26	0.024	TransUnion	Common Stock	Industrials
PRF	313745101	FRT	16,516	1,637,726.56	0.024	Federal Realty Investment Trust	Real Estate Investment Tru	Real Estate
PRF	115236101	BRO	18,071	1,636,871.18	0.024	Brown & Brown Inc	Common Stock	Financials
PRF	636180101	NFG	29,666	1,629,850.04	0.024	National Fuel Gas Co	Common Stock	Utilities
PRF	743606105	PB	27,354	1,626,468.84	0.024	Prosperity Bancshares Inc	Common Stock	Financials
PRF	09257W100	BXMT	89,257	1,623,584.83	0.024	Blackstone Mortgage Trust Inc	Real Estate Investment Tru	Financials
PRF	03662Q105	ANSS	5,046	1,621,380.72	0.024	ANSYS Inc	Common Stock	Information Technology
PRF	531229755	FWONK	22,444	1,616,865.76	0.024	Liberty Media Corp-Liberty Formula	Common Stock	Communication Services
PRF	736508847	POR	37,996	1,614,830.00	0.024	Portland General Electric Co	Common Stock	Utilities
PRF	45765U103	NSIT	8,150	1,612,885.00	0.024	Insight Enterprises Inc	Common Stock	Information Technology
PRF	78454L100	SM	33,304	1,612,579.68	0.024	SM Energy Co	Common Stock	Energy
PRF	25754A201	DPZ	3,083	1,601,217.71	0.023	Domino's Pizza Inc	Common Stock	Consumer Discretionary
PRF	896239100	TRMB	28,959	1,597,957.62	0.023	Trimble Inc	Common Stock	Information Technology
PRF	679580100	ODFL	9,047	1,592,633.88	0.023	Old Dominion Freight Line Inc	Common Stock	Industrials
PRF	36262G101	GXO	32,549	1,591,320.61	0.023	GXO Logistics Inc	Common Stock	Industrials
PRF	957100	ABM	31,417	1,590,328.54	0.023	ABM Industries Inc	Common Stock	Industrials
PRF	92338C103	VLTO	16,162	1,590,017.56	0.023	Veralto Corp	Common Stock	Industrials
PRF	G97822103	PRGO	60,933	1,568,415.42	0.023	Perrigo Co PLC	Common Stock	Health Care
PRF	412822108	HOG	46,577	1,566,384.51	0.023	Harley-Davidson Inc	Common Stock	Consumer Discretionary
PRF	49427F108	KRC	49,930	1,565,804.80	0.023	Kilroy Realty Corp	Real Estate Investment Tru	Real Estate
PRF	84265V105	SCCO	14,336	1,559,613.44	0.023	Southern Copper Corp	Common Stock	Materials
PRF	87265H109	TPH	42,501	1,558,511.67	0.023	Tri Pointe Homes Inc	Common Stock	Consumer Discretionary
PRF	37247D106	GNW	255,151	1,553,869.59	0.023	Genworth Financial Inc	Common Stock	Financials
PRF	G7500T104	PNR	20,627	1,548,675.16	0.023	Pentair PLC	Common Stock	Industrials
PRF	24665A103	DK	62,572	1,545,528.40	0.023	Delek US Holdings Inc	Common Stock	Energy
PRF	03750L109	AIRC	39,498	1,543,976.82	0.023	Apartment Income REIT Corp	Real Estate Investment Tru	Real Estate
PRF	637417106	NNN	37,020	1,542,623.40	0.023	NNN REIT Inc	Real Estate Investment Tru	Real Estate
PRF	163851108	CC	66,958	1,537,355.68	0.022	Chemours Co/The	Common Stock	Materials
PRF	35137L204	FOX	47,859	1,536,273.90	0.022	Fox Corp	Common Stock	Communication Services
PRF	531229789	LSXMK	72,393	1,531,111.95	0.022	Liberty Media Corp-Liberty SiriusXM	Common Stock	Communication Services
PRF	48666K109	KBH	22,192	1,527,253.44	0.022	KB Home	Common Stock	Consumer Discretionary
PRF	731068102	PII	19,541	1,526,152.10	0.022	Polaris Inc	Common Stock	Consumer Discretionary
PRF	592688105	MTD	1,066	1,521,501.80	0.022	Mettler-Toledo International Inc	Common Stock	Health Care
PRF	497266106	KEX	12,694	1,514,394.20	0.022	Kirby Corp	Common Stock	Industrials
PRF	G8060N102	ST	40,641	1,506,155.46	0.022	Sensata Technologies Holding PLC	Common Stock	Industrials

PRF	81211K100	SEE	41,932	1,488,166.68	0.022 Sealed Air Corp	Common Stock	Materials
PRF	55306N104	MKSI	11,429	1,485,312.84	0.022 MKS Instruments Inc	Common Stock	Information Technology
PRF	92113109	BKH	27,687	1,482,638.85	0.022 Black Hills Corp	Common Stock	Utilities
PRF	368736104	GNRC	10,998	1,480,990.68	0.022 Generac Holdings Inc	Common Stock	Industrials
PRF	36467W109	GME	61,169	1,480,289.80	0.022 GameStop Corp	Common Stock	Consumer Discretionary
PRF	29261A100	EHC	17,479	1,478,548.61	0.022 Encompass Health Corp	Common Stock	Health Care
PRF	750236101	RDN	48,319	1,478,078.21	0.022 Radian Group Inc	Common Stock	Financials
PRF	737446104	POST	14,309	1,476,259.53	0.022 Post Holdings Inc	Common Stock	Consumer Staples
PRF	19260Q107	COIN	6,877	1,475,666.66	0.022 Coinbase Global Inc	Common Stock	Financials
PRF	98421M106	XRX	116,951	1,472,413.09	0.021 Xerox Holdings Corp	Common Stock	Information Technology
PRF	3.80E+106	GL	17,662	1,469,655.02	0.021 Globe Life Inc	Common Stock	Financials
PRF	90572207	BIO	5,282	1,468,554.46	0.021 Bio-Rad Laboratories Inc	Common Stock	Health Care
PRF	G6700G107	NVT	19,427	1,468,292.66	0.021 nVent Electric PLC	Common Stock	Industrials
PRF	1.26E+107	CNO	53,495	1,466,297.95	0.021 CNO Financial Group Inc	Common Stock	Financials
PRF	674215207	CHRD	8,846	1,462,332.26	0.021 Chord Energy Corp	Common Stock	Energy
PRF	550021109	LULU	4,778	1,456,382.18	0.021 Lululemon Athletica Inc	Common Stock	Consumer Discretionary
PRF	229663109	CUBE	32,432	1,456,196.80	0.021 CubeSmart	Real Estate Investment Tru	Real Estate
PRF	48242W106	KBR	22,720	1,449,536.00	0.021 KBR Inc	Common Stock	Industrials
PRF	03064D108	COLD	56,652	1,448,025.12	0.021 Americold Realty Trust Inc	Real Estate Investment Tru	Real Estate
PRF	45167R104	IEX	7,272	1,448,000.64	0.021 IDEX Corp	Common Stock	Industrials
PRF	G0084W101	ADNT	59,123	1,443,783.66	0.021 Adient PLC	Common Stock	Consumer Discretionary
PRF	98980L101	ZM	25,058	1,441,837.32	0.021 Zoom Video Communications Inc	Common Stock	Information Technology
PRF	52110M109	LAZ	40,151	1,435,398.25	0.021 Lazard Inc	Common Stock	Financials
PRF	34964C106	FBIN	22,019	1,434,978.23	0.021 Fortune Brands Innovations Inc	Common Stock	Industrials
PRF	97650W108	WUTC	15,018	1,432,717.20	0.021 Wintrust Financial Corp	Common Stock	Financials
PRF	09739D100	BCC	11,990	1,418,057.30	0.021 Boise Cascade Co	Common Stock	Industrials
PRF	G7496G103	RNR	6,246	1,408,098.24	0.021 RenaissanceRe Holdings Ltd	Common Stock	Financials
PRF	8252108	AMG	8,946	1,404,432.54	0.02 Affiliated Managers Group Inc	Common Stock	Financials
PRF	87901J105	TGNA	101,904	1,399,141.92	0.02 TEGNA Inc	Common Stock	Communication Services
PRF	F21107101	CSTM	69,995	1,392,200.55	0.02 Constellation SE	Common Stock	Materials
PRF	770323103	RHI	21,970	1,386,966.10	0.02 Robert Half Inc	Common Stock	Industrials
PRF	680033107	ONB	83,662	1,383,769.48	0.02 Old National Bancorp/IN	Common Stock	Financials
PRF	552848103	MTG	65,494	1,382,578.34	0.02 MGIC Investment Corp	Common Stock	Financials
PRF	12653C108	CNX	57,429	1,380,018.87	0.02 CNX Resources Corp	Common Stock	Energy
PRF	431284108	HIW	53,767	1,365,144.13	0.02 Highwoods Properties Inc	Real Estate Investment Tru	Real Estate
PRF	554382101	MAC	92,229	1,364,989.20	0.02 Macerich Co/The	Real Estate Investment Tru	Real Estate
PRF	222795502	CUZ	60,878	1,361,840.86	0.02 Cousins Properties Inc	Real Estate Investment Tru	Real Estate
PRF	78442P106	SLM	66,298	1,361,760.92	0.02 SLM Corp	Common Stock	Financials
PRF	78410G104	SBAC	7,027	1,360,216.39	0.02 SBA Communications Corp	Real Estate Investment Tru	Real Estate
PRF	29472R108	ELS	21,059	1,357,041.96	0.02 Equity LifeStyle Properties Inc	Real Estate Investment Tru	Real Estate
PRF	78573L106	SBRA	91,357	1,353,910.74	0.02 Sabra Health Care REIT Inc	Real Estate Investment Tru	Real Estate
PRF	366651107	IT	3,027	1,351,555.50	0.02 Gartner Inc	Common Stock	Information Technology
PRF	90278Q108	UFPI	12,286	1,343,719.82	0.02 UFP Industries Inc	Common Stock	Industrials
PRF	80874P109	LNW	12,881	1,343,101.87	0.02 Light & Wonder Inc	Common Stock	Consumer Discretionary
PRF	72346Q104	PNNP	17,395	1,334,370.45	0.019 Pinnacle Financial Partners Inc	Common Stock	Financials
PRF	06417N103	OZK	34,054	1,333,895.18	0.019 Bank OZK	Common Stock	Financials
PRF	17888H103	CIVI	19,512	1,333,840.32	0.019 Civitas Resources Inc	Common Stock	Energy
PRF	159864107	CRL	6,438	1,330,798.98	0.019 Charles River Laboratories Internatio	Common Stock	Health Care
PRF	05351W103	AGR	37,682	1,328,290.50	0.019 Avangrid Inc	Common Stock	Utilities
PRF	55354G100	MSCI	2,723	1,325,855.93	0.019 MSCI Inc	Common Stock	Financials
PRF	451107106	IDA	14,389	1,324,939.12	0.019 IDACORP Inc	Common Stock	Utilities
PRF	G50871105	JAZZ	12,353	1,323,747.48	0.019 Jazz Pharmaceuticals PLC	Common Stock	Health Care
PRF	909907107	UBSI	41,913	1,323,193.41	0.019 United Bankshares Inc/WV	Common Stock	Financials
PRF	12503M108	CBOE	7,759	1,319,030.00	0.019 Cboe Global Markets Inc	Common Stock	Financials
PRF	526107107	LII	2,468	1,318,578.36	0.019 Lennox International Inc	Common Stock	Industrials
PRF	16255101	ALGN	5,407	1,317,199.27	0.019 Align Technology Inc	Common Stock	Health Care
PRF	34354P105	FLS	27,690	1,316,936.40	0.019 Flowserve Corp	Common Stock	Industrials
PRF	919794107	VLY	198,539	1,312,342.79	0.019 Valley National Bancorp	Common Stock	Financials
PRF	808625107	SAIC	11,109	1,311,084.18	0.019 Science Applications International Cr	Common Stock	Industrials
PRF	243537107	DECK	1,332	1,307,038.32	0.019 Deckers Outdoor Corp	Common Stock	Consumer Discretionary
PRF	81619Q105	SEM	38,421	1,300,935.06	0.019 Select Medical Holdings Corp	Common Stock	Health Care
PRF	546347105	LPX	15,730	1,300,399.10	0.019 Louisiana-Pacific Corp	Common Stock	Materials
PRF	452327109	ILMN	12,293	1,299,124.24	0.019 Illumina Inc	Common Stock	Health Care
PRF	894164102	TNL	29,429	1,295,758.87	0.019 Travel + Leisure Co	Common Stock	Consumer Discretionary
PRF	45337C102	INCY	20,978	1,295,391.50	0.019 Incyte Corp	Common Stock	Health Care
PRF	410120109	HWC	28,131	1,292,056.83	0.019 Hancock Whitney Corp	Common Stock	Financials
PRF	410867105	THG	10,528	1,286,732.16	0.019 Hanover Insurance Group Inc/The	Common Stock	Financials
PRF	343498101	FLO	57,167	1,285,685.83	0.019 Flowers Foods Inc	Common Stock	Consumer Staples
PRF	38336103	ATR	8,942	1,285,054.82	0.019 AptarGroup Inc	Common Stock	Materials
PRF	45487105	ASB	64,145	1,282,900.00	0.019 Associated Banc-Corp	Common Stock	Financials
PRF	01973R101	ALSN	17,279	1,282,620.17	0.019 Allison Transmission Holdings Inc	Common Stock	Industrials
PRF	12740C103	CADE	46,277	1,279,096.28	0.019 Cadence Bank	Common Stock	Financials
PRF	513272104	LW	15,199	1,277,779.93	0.019 Lamb Weston Holdings Inc	Common Stock	Consumer Staples
PRF	G7709Q104	RPRX	48,050	1,277,169.00	0.019 Royalty Pharma PLC	Common Stock	Health Care
PRF	577081102	MAT	78,589	1,275,499.47	0.019 Mattel Inc	Common Stock	Consumer Discretionary
PRF	981475106	WKC	48,780	1,271,694.60	0.019 World Kinect Corp	Common Stock	Energy
PRF	84857L101	SR	21,461	1,270,705.81	0.019 Spire Inc	Common Stock	Utilities
PRF	858912108	SRCL	22,038	1,266,083.10	0.018 Stericycle Inc	Common Stock	Industrials
PRF	117043109	BC	17,731	1,264,397.61	0.018 Brunswick Corp/DE	Common Stock	Consumer Discretionary
PRF	23586506	UHAL/B	21,288	1,263,868.56	0.018 U-Haul Holding Co	Common Stock	Industrials
PRF	488401100	KMPR	21,960	1,263,358.80	0.018 Kemper Corp	Common Stock	Financials

PRF	G2717B108	CWK	123,220	1,263,005.00	0.018 Cushman & Wakefield PLC	Common Stock	Real Estate
PRF	840441109	SSB	17,160	1,261,260.00	0.018 SouthState Corp	Common Stock	Financials
PRF	18522300	ALE	20,116	1,259,462.76	0.018 ALLETE Inc	Common Stock	Utilities
PRF	58733R102	MELI	747	1,254,183.12	0.018 Mercadolibre Inc	Common Stock	Consumer Discretionary
PRF	257651109	DCI	17,549	1,247,558.41	0.018 Donaldson Co Inc	Common Stock	Industrials
PRF	229899109	CFR	12,580	1,246,049.00	0.018 Cullen/Frost Bankers Inc	Common Stock	Financials
PRF	224408104	CR	8,663	1,242,100.94	0.018 Crane Co	Common Stock	Industrials
PRF	25809K105	DASH	11,154	1,238,986.32	0.018 DoorDash Inc	Common Stock	Consumer Discretionary
PRF	596278101	MIDD	10,065	1,236,686.55	0.018 Middleby Corp/The	Common Stock	Industrials
PRF	25960P109	DEI	92,758	1,236,464.14	0.018 Douglas Emmett Inc	Real Estate Investment Tru	Real Estate
PRF	515098101	LSTR	6,751	1,232,395.05	0.018 Landstar System Inc	Common Stock	Industrials
PRF	831865209	AOS	14,938	1,230,592.44	0.018 A O Smith Corp	Common Stock	Industrials
PRF	68235P108	OGS	20,092	1,230,032.24	0.018 ONE Gas Inc	Common Stock	Utilities
PRF	200525103	CBSH	22,566	1,226,010.78	0.018 Commerce Bancshares Inc/MO	Common Stock	Financials
PRF	89055F103	BLD	3,211	1,224,579.07	0.018 TopBuild Corp	Common Stock	Consumer Discretionary
PRF	52769106	ADSK	5,033	1,224,428.24	0.018 Autodesk Inc	Common Stock	Information Technology
PRF	267475101	DY	7,354	1,223,852.68	0.018 Dycor Industries Inc	Common Stock	Industrials
PRF	70959W103	PAG	8,256	1,222,878.72	0.018 Penske Automotive Group Inc	Common Stock	Consumer Discretionary
PRF	G3198U102	ESNT	21,799	1,216,602.19	0.018 Essent Group Ltd	Common Stock	Financials
PRF	844741108	LUV	42,634	1,212,937.30	0.018 Southwest Airlines Co	Common Stock	Industrials
PRF	29977A105	EVR	6,221	1,210,855.44	0.018 Evercore Inc	Common Stock	Financials
PRF	887389104	TKR	15,081	1,207,083.24	0.018 Timken Co/The	Common Stock	Industrials
PRF	423452101	HP	34,203	1,203,945.60	0.018 Helmerich & Payne Inc	Common Stock	Energy
PRF	63938C108	NAVI	84,346	1,200,243.58	0.018 Navient Corp	Common Stock	Financials
PRF	M22465104	CHKP	7,666	1,200,188.96	0.018 Check Point Software Technologies L	Common Stock	Information Technology
PRF	530307305	LBRDK	22,622	1,198,966.00	0.017 Liberty Broadband Corp	Common Stock	Communication Services
PRF	235825205	DAN	97,705	1,196,886.25	0.017 Dana Inc	Common Stock	Consumer Discretionary
PRF	891092108	TTC	13,045	1,192,834.80	0.017 Toro Co/The	Common Stock	Industrials
PRF	05368V106	AVNT	27,628	1,192,424.48	0.017 Avient Corp	Common Stock	Materials
PRF	171779309	CEN	25,003	1,191,642.98	0.017 Ciena Corp	Common Stock	Information Technology
PRF	960413102	WLK	8,123	1,190,831.80	0.017 Westlake Corp	Common Stock	Materials
PRF	668074305	NWE	24,064	1,184,911.36	0.017 Northwestern Energy Group Inc	Common Stock	Utilities
PRF	74164M108	PRI	5,020	1,183,967.00	0.017 Primerica Inc	Common Stock	Financials
PRF	751212101	RL	6,578	1,182,987.52	0.017 Ralph Lauren Corp	Common Stock	Consumer Discretionary
PRF	879369106	TFX	5,904	1,180,977.12	0.017 Teleflex Inc	Common Stock	Health Care
PRF	315616102	FFIV	6,956	1,177,372.56	0.017 F5 Inc	Common Stock	Information Technology
PRF	21874C102	CNM	23,916	1,172,123.16	0.017 Core & Main Inc	Common Stock	Industrials
PRF	36162J106	GEO	88,044	1,167,463.44	0.017 GEO Group Inc/The	Common Stock	Industrials
PRF	00187Y100	APG	30,837	1,164,713.49	0.017 API Group Corp	Common Stock	Industrials
PRF	76169C100	REXR	26,508	1,163,171.04	0.017 Rexford Industrial Realty Inc	Real Estate Investment Tru	Real Estate
PRF	29109X106	AZPN	6,077	1,156,878.49	0.017 Aspen Technology Inc	Common Stock	Information Technology
PRF	871332102	SLVM	16,776	1,156,034.16	0.017 Sylva Corp	Common Stock	Materials
PRF	45073V108	ITT	9,069	1,155,844.05	0.017 ITT Inc	Common Stock	Industrials
PRF	380237107	GDDY	8,243	1,152,536.26	0.017 GoDaddy Inc	Common Stock	Information Technology
PRF	983793100	XPO	10,955	1,150,822.75	0.017 XPO Inc	Common Stock	Industrials
PRF	93627C101	HCC	18,537	1,148,923.26	0.017 Warrior Met Coal Inc	Common Stock	Materials
PRF	980745103	VWD	6,486	1,146,011.34	0.017 Woodward Inc	Common Stock	Industrials
PRF	57164Y107	VAC	13,776	1,144,647.84	0.017 Marriott Vacations Worldwide Corp	Common Stock	Consumer Discretionary
PRF	G0585R106	AGO	15,118	1,143,525.52	0.017 Assured Guaranty Ltd	Common Stock	Financials
PRF	426281101	JKHY	6,840	1,143,032.40	0.017 Jack Henry & Associates Inc	Common Stock	Financials
PRF	29362U104	ENTG	8,561	1,140,582.03	0.017 Entegris Inc	Common Stock	Information Technology
PRF	704551100	BTU	51,884	1,140,410.32	0.017 Peabody Energy Corp	Common Stock	Energy
PRF	69349H107	PNM	30,996	1,133,833.68	0.017 PNM Resources Inc	Common Stock	Utilities
PRF	646025106	NJR	26,718	1,133,110.38	0.017 New Jersey Resources Corp	Common Stock	Utilities
PRF	127055101	CBT	11,851	1,125,370.96	0.016 Cabot Corp	Common Stock	Materials
PRF	371901109	GNTX	33,572	1,125,333.44	0.016 Gentex Corp	Common Stock	Consumer Discretionary
PRF	91879Q109	MTN	6,283	1,123,903.04	0.016 Vail Resorts Inc	Common Stock	Consumer Discretionary
PRF	443320106	HUBG	25,950	1,121,299.50	0.016 Hub Group Inc	Common Stock	Industrials
PRF	624756102	MLI	20,035	1,119,555.80	0.016 Mueller Industries Inc	Common Stock	Industrials
PRF	896522109	TRN	37,651	1,117,481.68	0.016 Trinity Industries Inc	Common Stock	Industrials
PRF	26884U109	EPR	27,073	1,115,407.60	0.016 EPR Properties	Real Estate Investment Tru	Real Estate
PRF	05379B107	AVA	32,818	1,111,873.84	0.016 Avista Corp	Common Stock	Utilities
PRF	219798105	QDEL	32,914	1,111,176.64	0.016 QuidelOrtho Corp	Common Stock	Health Care
PRF	09061G101	BMRN	13,018	1,109,784.50	0.016 BioMarin Pharmaceutical Inc	Common Stock	Health Care
PRF	109696104	BCO	10,787	1,108,687.86	0.016 Brink's Co/The	Common Stock	Industrials
PRF	G81276100	SIG	12,578	1,106,738.22	0.016 Signet Jewelers Ltd	Common Stock	Consumer Discretionary
PRF	655663102	NDSN	4,806	1,104,466.86	0.016 Nordson Corp	Common Stock	Industrials
PRF	71880K101	PHIN	28,114	1,104,317.92	0.016 Phinia Inc	Common Stock	Consumer Discretionary
PRF	9066101	ABNB	7,356	1,103,400.00	0.016 Airbnb Inc	Common Stock	Consumer Discretionary
PRF	231561101	CW	4,007	1,096,034.71	0.016 Curtiss-Wright Corp	Common Stock	Industrials
PRF	67098H104	OI	99,185	1,092,026.85	0.016 O-I Glass Inc	Common Stock	Materials
PRF	920253101	VMI	3,999	1,088,167.89	0.016 Valmont Industries Inc	Common Stock	Industrials
PRF	55305B101	MHO	9,109	1,082,422.47	0.016 M/I Homes Inc	Common Stock	Consumer Discretionary
PRF	86771W105	RUN	85,155	1,081,468.50	0.016 Sunrun Inc	Common Stock	Industrials
PRF	577933104	MMS	12,406	1,079,694.18	0.016 Maximus Inc	Common Stock	Industrials
PRF	902252105	TYL	2,206	1,077,917.78	0.016 Tyler Technologies Inc	Common Stock	Information Technology
PRF	G3922B107	G	33,880	1,077,722.80	0.016 Genpact Ltd	Common Stock	Industrials
PRF	88224Q107	TCBI	18,276	1,076,456.40	0.016 Texas Capital Bancshares Inc	Common Stock	Financials
PRF	06652K103	BKU	38,487	1,075,326.78	0.016 BankUnited Inc	Common Stock	Financials
PRF	03784Y200	APLE	75,345	1,075,173.15	0.016 Apple Hospitality REIT Inc	Real Estate Investment Tru	Real Estate
PRF	00191U102	ASGN	12,433	1,074,459.86	0.016 ASGN Inc	Common Stock	Information Technology

PRF	G1890L107	CPRI	33,236	1,073,855.16	0.016 Capri Holdings Ltd	Common Stock	Consumer Discretionary
PRF	810186106	SMG	16,008	1,070,775.12	0.016 Scotts Miracle-Gro Co/The	Common Stock	Materials
PRF	882681109	TXRH	6,218	1,069,620.36	0.016 Texas Roadhouse Inc	Common Stock	Consumer Discretionary
PRF	737630103	PCH	27,400	1,068,600.00	0.016 PotlatchDeltic Corp	Real Estate Investment Tru	Real Estate
PRF	941848103	WAT	3,679	1,068,013.70	0.016 Waters Corp	Common Stock	Health Care
PRF	73278L105	POOL	3,419	1,067,685.32	0.016 Pool Corp	Common Stock	Consumer Discretionary
PRF	361448103	GATX	8,172	1,067,590.08	0.016 GATX Corp	Common Stock	Industrials
PRF	302941109	FCN	4,979	1,066,800.54	0.016 FTI Consulting Inc	Common Stock	Industrials
PRF	29415F104	NVST	64,502	1,064,928.02	0.016 Envista Holdings Corp	Common Stock	Health Care
PRF	827048109	SLGN	24,462	1,064,341.62	0.016 Silgan Holdings Inc	Common Stock	Materials
PRF	92537N108	VRT	12,230	1,064,132.30	0.016 Vertiv Holdings Co	Common Stock	Industrials
PRF	983134107	WYNN	12,029	1,060,115.77	0.015 Wynn Resorts Ltd	Common Stock	Consumer Discretionary
PRF	00508Y102	AYI	4,418	1,059,303.86	0.015 Acuity Brands Inc	Common Stock	Industrials
PRF	44891N208	IAC	22,838	1,058,769.68	0.015 IAC Inc	Common Stock	Communication Services
PRF	679295105	OKTA	11,968	1,056,774.40	0.015 Okta Inc	Common Stock	Information Technology
PRF	955306105	WST	3,256	1,053,902.08	0.015 West Pharmaceutical Services Inc	Common Stock	Health Care
PRF	31652100	AMKR	26,953	1,053,592.77	0.015 Amkor Technology Inc	Common Stock	Information Technology
PRF	436893200	HOMB	44,918	1,049,284.48	0.015 Home BancShares Inc/AR	Common Stock	Financials
PRF	76118Y104	REZI	53,947	1,047,111.27	0.015 Resideo Technologies Inc	Common Stock	Industrials
PRF	37637Q105	GBCI	29,069	1,045,030.55	0.015 Glacier Bancorp Inc	Common Stock	Financials
PRF	553530106	MSM	13,249	1,044,948.63	0.015 MSC Industrial Direct Co Inc	Common Stock	Industrials
PRF	00404A109	ACHC	15,565	1,044,100.20	0.015 Acadia Healthcare Co Inc	Common Stock	Health Care
PRF	8492100	ADC	17,038	1,040,681.04	0.015 Agree Realty Corp	Real Estate Investment Tru	Real Estate
PRF	45168D104	IDXX	2,128	1,039,762.08	0.015 IDEXX Laboratories Inc	Common Stock	Health Care
PRF	94419L101	W	20,692	1,039,359.16	0.015 Wayfair Inc	Common Stock	Consumer Discretionary
PRF	928881101	VNT	27,053	1,038,564.67	0.015 Vontier Corp	Common Stock	Information Technology
PRF	G3075P101	ESGR	3,416	1,038,361.52	0.015 Enstar Group Ltd	Common Stock	Financials
PRF	360271100	FULT	62,983	1,037,330.01	0.015 Fulton Financial Corp	Common Stock	Financials
PRF	419870100	HE	112,421	1,034,273.20	0.015 Hawaiian Electric Industries Inc	Common Stock	Utilities
PRF	538034109	LTV	11,438	1,033,080.16	0.015 Live Nation Entertainment Inc	Common Stock	Communication Services
PRF	44186104	ASH	10,867	1,031,060.96	0.015 Ashland Inc	Common Stock	Materials
PRF	32051X108	FHB	50,646	1,027,607.34	0.015 First Hawaiian Inc	Common Stock	Financials
PRF	384109104	GGG	12,998	1,026,192.10	0.015 Graco Inc	Common Stock	Industrials
PRF	550241103	LUMN	1,024,956	1,024,956.00	0.015 Lumen Technologies Inc	Common Stock	Communication Services
PRF	G0176J109	ALLE	8,929	1,023,709.85	0.015 Allegion plc	Common Stock	Industrials
PRF	49803T300	KRG	47,062	1,023,127.88	0.015 Kite Realty Group Trust	Real Estate Investment Tru	Real Estate
PRF	576485205	MTDR	17,363	1,018,860.84	0.015 Matador Resources Co	Common Stock	Energy
PRF	2.55E+109	AEO	49,268	1,014,920.80	0.015 American Eagle Outfitters Inc	Common Stock	Consumer Discretionary
PRF	G4124C109	GRAB	288,447	1,012,448.97	0.015 Grab Holdings Ltd	Common Stock	Industrials
PRF	85254J102	STAG	28,811	1,009,825.55	0.015 STAG Industrial Inc	Real Estate Investment Tru	Real Estate
PRF	75281A109	RRC	30,016	1,007,036.80	0.015 Range Resources Corp	Common Stock	Energy
PRF	24906P109	XRAY	39,879	1,003,355.64	0.015 DENTSPLY SIRONA Inc	Common Stock	Health Care
PRF	29275Y102	ENS	9,823	1,001,356.62	0.015 EnerSys	Common Stock	Industrials
PRF	03676B102	AM	67,328	999,820.80	0.015 Antero Midstream Corp	Common Stock	Energy
PRF	30161Q104	EXEL	44,658	999,446.04	0.015 Exelixis Inc	Common Stock	Health Care
PRF	36251C103	GMS	12,561	997,594.62	0.015 GMS Inc	Common Stock	Industrials
PRF	524660107	LEG	92,173	993,624.94	0.015 Leggett & Platt Inc	Common Stock	Consumer Discretionary
PRF	928298108	VSH	44,941	990,499.64	0.014 Vishay Intertechnology Inc	Common Stock	Information Technology
PRF	47649108	ATKR	7,583	987,609.92	0.014 Atkore Inc	Common Stock	Industrials
PRF	74982T103	RXO	39,070	985,345.40	0.014 RXO Inc	Common Stock	Industrials
PRF	780287108	RGLD	7,883	984,902.02	0.014 Royal Gold Inc	Common Stock	Materials
PRF	303075105	FDS	2,364	982,620.24	0.014 FactSet Research Systems Inc	Common Stock	Financials
PRF	45378A106	IRT	53,519	979,397.70	0.014 Independence Realty Trust Inc	Real Estate Investment Tru	Real Estate
PRF	02376R102	AAL	87,597	974,078.64	0.014 American Airlines Group Inc	Common Stock	Industrials
PRF	01741R102	ATI	17,261	971,276.47	0.014 ATI Inc	Common Stock	Materials
PRF	89469A104	THS	26,478	970,948.26	0.014 TreeHouse Foods Inc	Common Stock	Consumer Staples
PRF	03940R107	ARCH	6,438	970,592.88	0.014 Arch Resources Inc	Common Stock	Materials
PRF	87305R109	TTMI	49,334	965,466.38	0.014 TTM Technologies Inc	Common Stock	Information Technology
PRF	192422103	CGNX	20,640	959,553.60	0.014 Cognex Corp	Common Stock	Information Technology
PRF	28618M106	ESI	35,469	958,727.07	0.014 Element Solutions Inc	Common Stock	Materials
PRF	38923108	ABR	66,474	946,589.76	0.014 Arbor Realty Trust Inc	Real Estate Investment Tru	Financials
PRF	01626W101	ALIT	129,388	943,238.52	0.014 Alight Inc	Common Stock	Industrials
PRF	G9087Q102	TROX	58,620	942,023.40	0.014 Tronox Holdings PLC	Common Stock	Materials
PRF	03990B101	ARES	6,888	932,979.60	0.014 Ares Management Corp	Common Stock	Financials
PRF	950755108	WERN	26,246	932,782.84	0.014 Werner Enterprises Inc	Common Stock	Industrials
PRF	816300107	SIGI	10,213	930,404.30	0.014 Selective Insurance Group Inc	Common Stock	Financials
PRF	339750101	FND	8,811	930,089.16	0.014 Floor & Decor Holdings Inc	Common Stock	Consumer Discretionary
PRF	6.29E+112	VYX	73,402	926,333.24	0.014 NCR Voyix Corp	Common Stock	Information Technology
PRF	03076K108	ABCB	19,053	924,642.09	0.013 Ameris Bancorp	Common Stock	Financials
PRF	16934Q802	CIM	70,014	921,384.24	0.013 Chimera Investment Corp	Real Estate Investment Tru	Financials
PRF	98138H101	WDAY	4,240	919,147.20	0.013 Workday Inc	Common Stock	Information Technology
PRF	G6564A105	NOMD	55,384	917,712.88	0.013 Nomad Foods Ltd	Common Stock	Consumer Staples
PRF	902788108	UMBF	11,285	917,131.95	0.013 UMB Financial Corp	Common Stock	Financials
PRF	298736109	EFTT	8,617	917,107.31	0.013 Euronet Worldwide Inc	Common Stock	Financials
PRF	922475108	VEEV	4,966	915,084.82	0.013 Veeva Systems Inc	Common Stock	Health Care
PRF	384637104	GHC	1,303	911,787.28	0.013 Graham Holdings Co	Common Stock	Consumer Discretionary
PRF	34164103	ANDE	18,302	910,158.46	0.013 Andersons Inc/The	Common Stock	Consumer Staples
PRF	00402L107	ASO	17,261	910,172.53	0.013 Academy Sports & Outdoors Inc	Common Stock	Consumer Discretionary
PRF	729132100	PLXS	8,849	902,332.53	0.013 Plexus Corp	Common Stock	Information Technology
PRF	537008104	LFUS	3,515	898,890.95	0.013 Littelfuse Inc	Common Stock	Information Technology
PRF	359694106	FUL	11,732	895,151.60	0.013 HB Fuller Co	Common Stock	Materials

PRF	926400102	VSCO	49,196	891,431.52	0.013 Victoria's Secret & Co	Common Stock	Consumer Discretionary
PRF	24061103	AXL	126,548	889,632.44	0.013 American Axle & Manufacturing Holdings Inc	Common Stock	Consumer Discretionary
PRF	703395103	PDCO	37,344	889,160.64	0.013 Patterson Cos Inc	Common Stock	Health Care
PRF	105368203	BDN	200,597	888,644.71	0.013 Brandywine Realty Trust	Real Estate Investment Trust	Real Estate
PRF	69370C100	PTC	5,000	888,000.00	0.013 PTC Inc	Common Stock	Information Technology
PRF	57667L107	MTCH	29,199	885,313.68	0.013 Match Group Inc	Common Stock	Communication Services
PRF	88337F105	ODP	22,505	883,996.40	0.013 ODP Corp/The	Common Stock	Consumer Discretionary
PRF	197236102	COLB	46,931	883,241.42	0.013 Columbia Banking System Inc	Common Stock	Financials
PRF	69007J106	OUT	64,073	881,644.48	0.013 Outfront Media Inc	Real Estate Investment Trust	Real Estate
PRF	55024U109	LITE	17,919	880,360.47	0.013 Lumentum Holdings Inc	Common Stock	Information Technology
PRF	16115Q308	GTLS	6,261	877,729.59	0.013 Chart Industries Inc	Common Stock	Industrials
PRF	252131107	DXCM	7,691	873,005.41	0.013 Dexcom Inc	Common Stock	Health Care
PRF	880779103	TEX	16,400	872,808.00	0.013 Terex Corp	Common Stock	Industrials
PRF	781846209	RUSHA	20,338	864,771.76	0.013 Rush Enterprises Inc	Common Stock	Industrials
PRF	70931T103	PMT	62,997	863,688.87	0.013 PennyMac Mortgage Investment Trust	Real Estate Investment Trust	Financials
PRF	690732102	OMI	59,016	859,863.12	0.013 Owens & Minor Inc	Common Stock	Health Care
PRF	03820C105	AIT	4,478	858,253.48	0.013 Applied Industrial Technologies Inc	Common Stock	Industrials
PRF	1744101	AMN	16,027	858,085.58	0.013 AMN Healthcare Services Inc	Common Stock	Health Care
PRF	911163103	UNFI	64,900	857,978.00	0.013 United Natural Foods Inc	Common Stock	Consumer Staples
PRF	05605H100	BWXT	8,965	856,067.85	0.012 BWX Technologies Inc	Common Stock	Industrials
PRF	533900106	LECO	4,581	855,914.04	0.012 Lincoln Electric Holdings Inc	Common Stock	Industrials
PRF	115637209	BF/B	19,694	855,310.42	0.012 Brown-Forman Corp	Common Stock	Consumer Staples
PRF	96208T104	WEX	4,901	854,146.28	0.012 WEX Inc	Common Stock	Financials
PRF	03762U105	ARI	84,577	853,381.93	0.012 Apollo Commercial Real Estate Finance Inc	Real Estate Investment Trust	Financials
PRF	784117103	SEIC	13,177	853,078.98	0.012 SEI Investments Co	Common Stock	Financials
PRF	29605J106	ESAB	8,928	852,534.72	0.012 Esab Corp	Common Stock	Industrials
PRF	46590V100	JBG5	57,002	851,039.86	0.012 JBG SMITH Properties	Real Estate Investment Trust	Real Estate
PRF	50189K103	LCII	8,433	849,371.76	0.012 LCI Industries	Common Stock	Consumer Discretionary
PRF	917047102	URBN	19,604	849,245.28	0.012 Urban Outfitters Inc	Common Stock	Consumer Discretionary
PRF	84790A105	SPB	9,958	847,425.80	0.012 Spectrum Brands Holdings Inc	Common Stock	Consumer Staples
PRF	397624107	GEF	14,149	847,100.63	0.012 Greif Inc	Common Stock	Materials
PRF	22002T108	CDP	34,065	845,833.95	0.012 COPT Defense Properties	Real Estate Investment Trust	Real Estate
PRF	149150104	CATY	22,786	844,677.02	0.012 Cathay General Bancorp	Common Stock	Financials
PRF	55272X607	MFA	77,157	841,011.30	0.012 MFA Financial Inc	Real Estate Investment Trust	Financials
PRF	828730200	SFNC	49,931	840,838.04	0.012 Simmons First National Corp	Common Stock	Financials
PRF	42704L104	HRI	6,349	838,385.45	0.012 Herc Holdings Inc	Common Stock	Industrials
PRF	83406F102	SOFI	129,596	837,190.16	0.012 SoFi Technologies Inc	Common Stock	Financials
PRF	749607107	RLI	5,993	831,528.75	0.012 RLI Corp	Common Stock	Financials
PRF	498894104	KNF	11,674	829,320.96	0.012 Knife River Corp	Common Stock	Materials
PRF	754907103	RYN	28,509	822,769.74	0.012 Rayonier Inc	Real Estate Investment Trust	Real Estate
PRF	86800U104	SMCI	981	815,367.96	0.012 Super Micro Computer Inc	Common Stock	Information Technology
PRF	70932M107	PFSI	8,874	814,899.42	0.012 PennyMac Financial Services Inc	Common Stock	Financials
PRF	32055Y201	FIBK	30,622	808,114.58	0.012 First Interstate BancSystem Inc	Common Stock	Financials
PRF	320209109	FFBC	37,402	807,509.18	0.012 First Financial Bancorp	Common Stock	Financials
PRF	529043101	LXP	89,084	806,210.20	0.012 LXP Industrial Trust	Real Estate Investment Trust	Real Estate
PRF	32054K103	FR	17,073	802,943.19	0.012 First Industrial Realty Trust Inc	Real Estate Investment Trust	Real Estate
PRF	60786M105	MC	15,009	800,129.79	0.012 Moelis & Co	Common Stock	Financials
PRF	45778Q107	NSP	8,716	796,903.88	0.012 Insperity Inc	Common Stock	Industrials
PRF	05561Q201	BOKF	8,970	796,266.90	0.012 BOK Financial Corp	Common Stock	Financials
PRF	254543101	DIOD	11,239	793,473.40	0.012 Diodes Inc	Common Stock	Information Technology
PRF	88023U101	TPX	17,115	790,713.00	0.012 Tempur Sealy International Inc	Common Stock	Consumer Discretionary
PRF	78709Y105	SAIA	1,700	789,905.00	0.012 Saia Inc	Common Stock	Industrials
PRF	74967X103	RH	3,603	789,741.57	0.012 RH	Common Stock	Consumer Discretionary
PRF	294148104	EPAM	4,318	788,423.62	0.012 EPAM Systems Inc	Common Stock	Information Technology
PRF	444097109	HPP	165,871	784,569.83	0.011 Hudson Pacific Properties Inc	Real Estate Investment Trust	Real Estate
PRF	194014502	ENOV	17,363	782,724.04	0.011 Enovis Corp	Common Stock	Health Care
PRF	71844V201	PECO	24,427	781,419.73	0.011 Phillips Edison & Co Inc	Real Estate Investment Trust	Real Estate
PRF	7.95E+108	SBH	72,662	778,210.02	0.011 Sally Beauty Holdings Inc	Common Stock	Consumer Discretionary
PRF	04911A107	AUB	24,631	777,600.67	0.011 Atlantic Union Bankshares Corp	Common Stock	Financials
PRF	92552V100	VSAT	61,536	776,584.32	0.011 Viasat Inc	Common Stock	Information Technology
PRF	98954M200	Z	16,590	771,435.00	0.011 Zillow Group Inc	Common Stock	Real Estate
PRF	04316A108	APAM	19,032	770,605.68	0.011 Artisan Partners Asset Management Inc	Common Stock	Financials
PRF	69478X105	PPBI	35,495	766,337.05	0.011 Pacific Premier Bancorp Inc	Common Stock	Financials
PRF	98311A105	WH	10,360	757,316.00	0.011 Wyndham Hotels & Resorts Inc	Common Stock	Consumer Discretionary
PRF	489170100	KMT	32,386	756,860.82	0.011 Kennametal Inc	Common Stock	Industrials
PRF	90984P303	UCBI	30,288	753,262.56	0.011 United Community Banks Inc/GA	Common Stock	Financials
PRF	42806J700	HTZ	215,471	749,839.08	0.011 Hertz Global Holdings Inc	Common Stock	Industrials
PRF	57638P104	MBC	51,865	749,449.25	0.011 Masterbrand Inc	Common Stock	Industrials
PRF	21871N101	CXW	62,068	747,919.40	0.011 CoreCivic Inc	Common Stock	Industrials
PRF	146229109	CRI	11,762	747,004.62	0.011 Carter's Inc	Common Stock	Consumer Discretionary
PRF	913456109	UVV	15,452	742,314.08	0.011 Universal Corp/VA	Common Stock	Consumer Staples
PRF	156504300	CCS	9,365	740,115.95	0.011 Century Communities Inc	Common Stock	Consumer Discretionary
PRF	13057Q305	CRC	14,268	737,940.96	0.011 California Resources Corp	Common Stock	Energy
PRF	252784301	DRH	89,618	737,556.14	0.011 DiamondRock Hospitality Co	Real Estate Investment Trust	Real Estate
PRF	531229813	LSXMA	34,795	736,958.10	0.011 Liberty Media Corp-Liberty SiriusXM	Common Stock	Communication Services
PRF	12685J105	CABO	2,054	729,211.08	0.011 Cable One Inc	Common Stock	Communication Services
PRF	277276101	EGP	4,299	724,897.38	0.011 EastGroup Properties Inc	Real Estate Investment Trust	Real Estate
PRF	74051N102	PINC	38,731	716,523.50	0.01 Premier Inc	Common Stock	Health Care
PRF	453836108	INDB	15,192	714,631.68	0.01 Independent Bank Corp	Common Stock	Financials
PRF	600544100	MLKN	27,085	708,272.75	0.01 MillerKnoll Inc	Common Stock	Industrials
PRF	74965L101	RLJ	71,959	680,732.14	0.01 RLJ Lodging Trust	Real Estate Investment Trust	Real Estate

PRF	20764106	AMR	2,391	672,540.48	0.01 Alpha Metallurgical Resources Inc	Common Stock	Materials
PRF	103304101	BYD	12,269	669,151.26	0.01 Boyd Gaming Corp	Common Stock	Consumer Discretionary
PRF	82982L103	SITE	5,397	669,012.12	0.01 SiteOne Landscape Supply Inc	Common Stock	Industrials
PRF	3.50E+113	FTNT	11,248	653,621.28	0.01 Fortinet Inc	Common Stock	Information Technology
PRF	652498208	NWS	22,615	649,502.80	0.009 News Corp	Common Stock	Communication Services
PRF	05508R106	BGS	80,981	647,038.19	0.009 B&G Foods Inc	Common Stock	Consumer Staples
PRF	68404L201	OPCH	22,766	640,179.92	0.009 Option Care Health Inc	Common Stock	Health Care
PRF	67018T105	NUS	59,963	638,605.95	0.009 Nu Skin Enterprises Inc	Common Stock	Consumer Staples
PRF	G85158106	STNE	52,797	623,004.60	0.009 StoneCo Ltd	Common Stock	Financials
PRF	G4863A108	IGT	30,721	614,420.00	0.009 International Game Technology PLC	Common Stock	Consumer Discretionary
PRF	833445109	SNOW	4,742	612,334.46	0.009 Snowflake Inc	Common Stock	Information Technology
PRF	971378104	WSC	15,967	604,191.28	0.009 WillScot Mobile Mini Holdings Corp	Common Stock	Industrials
PRF	G4388N106	HELE	6,347	604,170.93	0.009 Helen of Troy Ltd	Common Stock	Consumer Discretionary
PRF	47580P103	JELD	46,094	599,222.00	0.009 JELD-WEN Holding Inc	Common Stock	Industrials
PRF	20602D101	CNXC	10,245	594,414.90	0.009 Concentrix Corp	Common Stock	Industrials
PRF	29430C102	VSTS	48,727	594,469.40	0.009 Vestis Corp	Common Stock	Industrials
PRF	G98239109	XP	33,079	592,114.10	0.009 XP Inc	Common Stock	Financials
PRF	09624H208	BXC	6,487	591,938.75	0.009 BlueLinx Holdings Inc	Common Stock	Industrials
PRF	683712103	OPEN	314,697	579,042.48	0.008 Opendoor Technologies Inc	Common Stock	Real Estate
PRF	03937C105	ARCB	5,443	577,665.59	0.008 ArcBest Corp	Common Stock	Industrials
PRF	22410J106	CBRL	13,805	569,594.30	0.008 Cracker Barrel Old Country Store Inc	Common Stock	Consumer Discretionary
PRF	50187T106	LGIH	6,343	562,053.23	0.008 LGI Homes Inc	Common Stock	Consumer Discretionary
PRF	422806208	HEI/A	3,156	561,641.76	0.008 HEICO Corp	Common Stock	Industrials
PRF	389375106	GTN	112,467	554,462.31	0.008 Gray Television Inc	Common Stock	Communication Services
PRF	G21810109	CLVT	95,315	543,295.50	0.008 Clarivate PLC	Common Stock	Industrials
PRF	69888T207	PARR	21,027	524,203.11	0.008 Par Pacific Holdings Inc	Common Stock	Energy
PRF	904311206	UA	76,795	522,973.95	0.008 Under Armour Inc	Common Stock	Consumer Discretionary
PRF	904311107	UAA	71,406	502,698.24	0.007 Under Armour Inc	Common Stock	Consumer Discretionary
PRF	33829M101	FIVE	4,430	485,838.10	0.007 Five Below Inc	Common Stock	Consumer Discretionary
PRF	91325V108	UNIT	163,120	442,055.20	0.006 Uniti Group Inc	Real Estate Investment Tru	Real Estate
PRF	422806109	HEI	1,813	408,468.90	0.006 HEICO Corp	Common Stock	Industrials
PRF	526057302	LEN/B	2,872	395,991.36	0.006 Lennar Corp	Common Stock	Consumer Discretionary
PRF	75605Y106	HOUS	112,813	364,385.99	0.005 Anywhere Real Estate Inc	Common Stock	Real Estate
PRF	98954M101	ZG	7,349	332,248.29	0.005 Zillow Group Inc	Common Stock	Real Estate
PRF	89302103	BIG	168,048	309,208.32	0.005 Big Lots Inc	Common Stock	Consumer Discretionary
PRF	83417M104	SEDG	9,511	237,679.89	0.003 SolarEdge Technologies Inc	Common Stock	Information Technology
PRF	531229771	FWONA	2,115	137,284.65	0.002 Liberty Media Corp-Liberty Formula	Common Stock	Communication Services
PRF	530307107	LBRDA	2,291	121,193.90	0.002 Liberty Broadband Corp	Common Stock	Communication Services
PRF	23586100	UHAL	1,752	108,939.36	0.002 U-Haul Holding Co	Common Stock	Industrials
PRF	384747101	GRAL	2,049	34,279.77	0 GRAIL Inc	Common Stock	Health Care
PRF	CASHUSD00	-CASH-	-45,500	-45,499.53	-0.001 Cash/Receivables/Payables	Currency	Cash

Short-Term Inflation-Protected Securities Index Fund

Financial Statements (unaudited)

Schedule of Investments

As of March 31, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (99.7%)				
U.S. Government Securities (99.7%)				
United States Treasury Inflation Indexed Bonds	0.500%	4/15/24	1,659,581	1,659,840
United States Treasury Inflation Indexed Bonds	0.125%	7/15/24	2,678,362	2,678,780
United States Treasury Inflation Indexed Bonds	0.125%	10/15/24	2,394,448	2,378,361
United States Treasury Inflation Indexed Bonds	0.250%	1/15/25	2,449,952	2,407,461
United States Treasury Inflation Indexed Bonds	2.375%	1/15/25	1,671,209	1,669,120
United States Treasury Inflation Indexed Bonds	0.125%	4/15/25	1,959,108	1,909,824
United States Treasury Inflation Indexed Bonds	0.375%	7/15/25	2,689,643	2,629,547
United States Treasury Inflation Indexed Bonds	0.125%	10/15/25	2,384,582	2,313,417
United States Treasury Inflation Indexed Bonds	0.625%	1/15/26	2,263,517	2,197,733
United States Treasury Inflation Indexed Bonds	2.000%	1/15/26	1,080,160	1,074,928
United States Treasury Inflation Indexed Bonds	0.125%	4/15/26	1,838,344	1,760,502
United States Treasury Inflation Indexed Bonds	0.125%	7/15/26	2,256,779	2,162,277
United States Treasury Inflation Indexed Bonds	0.125%	10/15/26	2,548,788	2,430,907
United States Treasury Inflation Indexed Bonds	0.375%	1/15/27	2,101,381	2,003,863
United States Treasury Inflation Indexed Bonds	2.375%	1/15/27	1,044,023	1,052,179
United States Treasury Inflation Indexed Bonds	0.125%	4/15/27	2,603,670	2,452,739
United States Treasury Inflation Indexed Bonds	0.375%	7/15/27	2,317,413	2,205,164
United States Treasury Inflation Indexed Bonds	1.625%	10/15/27	2,610,968	2,586,082
United States Treasury Inflation Indexed Bonds	0.500%	1/15/28	2,366,004	2,239,201
United States Treasury Inflation Indexed Bonds	1.750%	1/15/28	982,177	974,196
United States Treasury Inflation Indexed Bonds	1.250%	4/15/28	2,578,361	2,505,441
United States Treasury Inflation Indexed Bonds	3.625%	4/15/28	1,005,334	1,068,638
United States Treasury Inflation Indexed Bonds	0.750%	7/15/28	2,061,988	1,970,487
United States Treasury Inflation Indexed Bonds	2.375%	10/15/28	2,653,262	2,716,277
United States Treasury Inflation Indexed Bonds	0.875%	1/15/29	1,768,660	1,686,860
United States Treasury Inflation Indexed Bonds	2.500%	1/15/29	906,711	931,504
Total U.S. Government and Agency Obligations (Cost \$53,459,233)				51,665,328

Short-Term Inflation-Protected Securities Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.1%)			
Money Market Fund (0.1%)			
¹ Vanguard Market Liquidity Fund (Cost \$66,980)	5.407%	669,916	66,978
Total Investments (99.8%) (Cost \$53,526,213)			51,732,306
Other Assets and Liabilities—Net (0.2%)			112,086
Net Assets (100%)			51,844,392

Cost is in \$000.

• See Note A in Notes to Financial Statements.

¹ Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

See accompanying Notes, which are an integral part of the Financial Statements.

Vector Capital V, L.P.
(A Cayman Islands exempted limited partnership)
Schedule of Portfolio Investments
Year Ended December 31, 2023

	Country	Shares / Par / Ownership %	Cost	Fair Value	Unrealized Appreciation (Depreciation)
Information Technology (98.95% of Partners' Capital)					
Privately Held Securities (95.87% of Partners' Capital)					
4L Holdings Corporation					
Private Company Debt					
4L Ultimate Topco Corporation					
Private Placement					
Common Stock					
Preferred Stock					
Gladlator Holdings, L.P.					
Watchguard Technologies Investment					
Partnership Interest					
Platinum Equity Mav Co-Investors, L.P.					
McGraw Hill Education Investment					
Partnership Interest					
Sunshine Software Holdings, Inc.					
Cornerstone OnDemand Investment					
Class A-1 Common stock					
VC5 Debt Investments (Cayman), Ltd.					
Leveraged Debt Strategy					
Ordinary Shares					
Vector CS Holdings (Cayman), L.P.					
Cloudsense Investment					
Partnership Interest					
Vector Hercules Holdings, L.P.					
Planful Investment					
Partnership Interest					
Vector K&M Holdings (Cayman), L.P.					
Kela Group Investment					
Partnership Interest					
Vector MM Holdings, L.P.					
Mood Media Investment					
Partnership Interest					
Vector MoxiWorks, L.P.					
MoxiWorks Investment					
Partnership Interest					
Vector Patron Holdings, L.P.					
Leap Event Technology Investment					
Partnership Interest					
Vector Phoenix Holdings (Cayman), L.P.					
Alvaria (fka Aspect Software) Investment					
Partnership Interest					
Vector TRS Holdings (Cayman), Ltd.					
TRS Investment					
Ordinary Shares					
Vector Zenith Holding, L.P.					
Malwarebytes Investment					
Partnership Interest					
Total Privately Held Securities					
Publicly Held Securities (3.08% of Partners' Capital)					
Rocket Lab USA, Inc.					
Common stock (NASDAQ: RKLB)					
Total Publicly Held Securities					
Total Portfolio Investments					

The accompanying notes are an integral part of these financial statements.