

Type: Market Neutral

2021-05-30

Managers captured by system		MTD	YTD
Manager	Program		
Maverick	QM Neutral (GS)	5.5%	10.9%
Blackrock	Asia-Pacific Diversified	4.7%	14.9%
KLP Kapitalforvaltning AS	KLP Alfa Global Energi	3.7%	12.0%
Exane	Overdrive	3.6%	2.0%
RAM	Long Short European	3.0%	8.5%
Blackrock	European Absolute Return	2.3%	-1.1%
Man GLG	GLG Alpha Select	2.1%	1.6%
RAM	Long Short Global	2.1%	15.0%
Merian	Global Equity Absolute	2.0%	12.2%
Man GLG	GLG UK Absolute Value	2.0%	2.5%
JPMorgan	JPMorgan Research Market	1.8%	1.1%
Oyster	Equity Premia Global	1.7%	4.7%
Gotham	Gotham Neutral	1.6%	7.3%
RAM	Long Short Emerging	1.5%	10.6%
Exane	Pleiade	1.5%	2.3%
Insight	Absolute Return Equity	1.5%	3.8%
GAM International Management	Star Lux European	1.4%	-1.4%
BlackRock	Tactical Opportunities	1.3%	0.0%
BPI	Alternative Iberian Equit	1.2%	4.0%
Exane	Ceres	1.2%	0.4%

ECO Advisors	ESG Absolute Return	-0.2%	-2.0%
Victory	Victory Market Neutral In	-0.2%	1.0%
Westwood	Westwood Market Neutral I	-0.3%	1.7%
American Century	Market Neutral Val	-0.3%	-2.1%
Cognios	Cognios Market Neutral La	-0.3%	-0.6%
DNCA Invest	Miuri	-0.3%	3.8%
Pictet Asset Management	Market Neutral	-0.3%	-2.3%
John Locke Investments	Equity Market Neutral	-0.4%	6.0%
BNY Mellon Asset Management	Absolute Return	-0.4%	0.2%
Guggenheim	Guggenheim Market Neutral	-0.6%	0.2%
Seven	Fortress Fund	-0.7%	-3.0%
Norron	Norron Alpha	-0.8%	-2.3%
Pictet Asset Management	Agora	-0.8%	-1.0%
Allianz Global Investors	Japan Equity Long Short	-1.0%	-2.2%
RG Tactical Market Neutral Institut	RG Tactical Market Neutra	-1.3%	-6.0%
Osmosis	More World Sustainable	-1.3%	-6.6%
Sandbar	Global Equity Market Neut	-1.6%	-5.5%
PIMCO	PIMCO RAE Fundamental Adv	-2.6%	5.4%
BNP Theam	Quant Dispersion US	-4.1%	-3.8%
H2O	Fidelio	-8.9%	-7.8%