Global Opportunities Fund

SCHEDULE OF INVESTMENTS

Showing percentage of net assets as of June 30, 2026

	Rate^	Shares	Value
MONEY MARKET FUND - 97.46%			
Fidelity Investments Money Market Government Portfolio Class I	3.53%	39,654,395	$ 39,654,395
TOTAL MONEY MARKET FUND - 97.46% (Cost $39,654,395)			39,654,395
TOTAL INVESTMENTS - 97.46% (Cost $39,654,395)			$ 39,654,395
Other Assets in Excess of Liabilities - 2.54%			1,032,832
NET ASSETS - 100.00%			$ 40,687,227

^ Rate disclosed as of June 30, 2026.

Summary of inputs used to value the Fund's investments as of 6/30/2026:

	Valuation Inputs			
	Investment in Securities (Value)			
	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant	Total
Money Market Fund	$39,654,395	$–	$–	$39,654,395
OTC Total Return Swaps	–	585,503	(30,628)	554,875
TOTAL	$39,654,395	$585,503	$(30,628)	$40,209,270

Total Return Swaps - Long (0.10%)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Communication Services								
Airtel Africa PLC	SONIO/N	Monthly	JPMorgan Chase	06/16/2027	12,765	$ 59,393	$ 55,493	$ (2,891)
Cellcom Israel, Ltd.	SHIR	Monthly	JPMorgan Chase	05/13/2027	14,260	167,618	147,403	(20,197)
Cheil Worldwide, Inc.	OBFR01	Monthly	JPMorgan Chase	02/17/2027	12,747	154,048	150,383	(4,040)
EverQuote, Inc., Class A	OBFR01	Monthly	JPMorgan Chase	01/06/2027	10,645	210,984	253,245	41,778
Louis Hachette Group	ESTRON	Monthly	JPMorgan Chase	05/12/2027	88,202	181,374	176,136	(3,509)
Magyar Telekom Telecommunications PLC	BUBOR01M	Monthly	JPMorgan Chase	06/16/2027	20,043	176,317	170,668	(4,354)
Millicom International Cellular SA	OBFR01	Monthly	JPMorgan Chase	10/06/2026	2,300	205,275	208,748	3,003
NHN Corp.	OBFR01	Monthly	JPMorgan Chase	10/08/2026	7,524	200,169	172,325	(28,332)
NOS SGPS SA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	30,218	178,038	174,189	(2,152)
Partner Communications Co., Ltd.	SHIR	Monthly	JPMorgan Chase	07/21/2027	11,013	146,085	134,519	(9,372)
PCCW, Ltd.	HIHD01M	Monthly	JPMorgan Chase	07/21/2027	70,000	50,211	47,614	(2,607)
Storytel AB	STIB1M	Monthly	JPMorgan Chase	07/14/2026	8,415	89,258	79,884	(7,538)
Tele2 AB, Class B	STIB1M	Monthly	JPMorgan Chase	06/16/2027	9,493	180,667	165,197	(11,752)
Trustpilot Group PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	53,825	177,442	185,347	9,295
Xinhua Winshare Publishing & Media Co., Ltd., Class H	HIHD01M	Monthly	JPMorgan Chase	04/14/2027	148,000	186,390	160,411	(18,011)
						2,363,269	2,281,562	(60,679)
Consumer Discretionary								
& St. Hd Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	04/14/2027	3,100	67,797	66,145	(824)
& St. HD Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	04/14/2027	5,400	118,097	115,220	(1,436)
361 Degrees International, Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	274,000	168,866	140,582	(28,473)
Aritzia, Inc.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	1,455	171,339	160,442	(9,107)
Chow Sang Sang Holdings International, Ltd.	HIHD01M	Monthly	JPMorgan Chase	01/20/2027	99,000	128,722	122,921	(5,946)
Currys PLC	SONIO/N	Monthly	JPMorgan Chase	03/18/2027	80,142	161,527	169,727	9,464
Digiplus Interactive Corp.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	994,200	191,644	190,478	(1,435)
Groupe Dynamite, Inc.	CAONREPO	Monthly	JPMorgan Chase	10/06/2026	2,800	133,843	105,702	(25,926)
Hong Leong Industries Bhd	OBFR01	Monthly	JPMorgan Chase	01/20/2027	34,800	154,058	160,629	6,168
Jarir Marketing Co.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	40,987	179,389	182,826	3,013

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Consumer Discretionary – (continued)								
JNBY Design, Ltd.	HIHD01M	Monthly	JPMorgan Chase	04/14/2027	44,500	$ 110,780	$ 97,908	$ (12,996)
Kaufman & Broad SA	ESTRON	Monthly	JPMorgan Chase	01/07/2027	4,887	136,626	134,333	(993)
Kohl's Corp.	OBFR01	Monthly	JPMorgan Chase	10/06/2026	10,465	166,080	185,440	18,980
Macy's, Inc.	OBFR01	Monthly	JPMorgan Chase	03/11/2027	5,762	133,448	135,695	3,046
Magazine Luiza SA	OBFR01	Monthly	JPMorgan Chase	06/24/2027	129,230	127,824	117,156	(10,972)
Max Stock, Ltd.	SHIR	Monthly	JPMorgan Chase	04/14/2027	13,201	172,795	159,993	(11,944)
Mazda Motor Corp.	MUTKCALM	Monthly	JPMorgan Chase	11/04/2026	29,900	207,537	199,974	(5,031)
Melco International Development, Ltd.	HIHD01M	Monthly	JPMorgan Chase	07/21/2027	395,000	178,835	158,489	(20,385)
Motus Holdings, Ltd.	JIBA1M	Monthly	JPMorgan Chase	05/13/2027	14,377	88,237	97,371	7,945
Pepco Group NV	WIBO1M	Monthly	JPMorgan Chase	02/17/2027	18,873	175,040	182,728	11,212
Rush Street Interactive, Inc.	OBFR01	Monthly	JPMorgan Chase	01/06/2027	6,813	196,351	202,619	5,818
Safilo Group S.p.A	ESTRON	Monthly	JPMorgan Chase	05/12/2027	42,373	83,658	82,980	117
SL Corp.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	1,911	79,615	71,041	(8,768)
Tapestry, Inc.	OBFR01	Monthly	JPMorgan Chase	03/11/2027	1,444	203,488	211,373	7,419
TCL Electronics Holdings, Ltd.	HIHD01M	Monthly	JPMorgan Chase	02/23/2027	94,000	165,281	155,097	(4,398)
Tianli International Holdings, Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	902,000	155,376	127,838	(27,713)
Tianneng Power International, Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	230,000	164,933	138,963	(16,646)
Token Corp.	MUTKCALM	Monthly	JPMorgan Chase	10/07/2026	2,400	185,511	187,659	6,973
Valeo SE	ESTRON	Monthly	JPMorgan Chase	12/30/2026	12,274	202,555	180,364	(20,261)
Youngone Holdings Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	1,168	142,149	124,115	(18,380)
						4,551,401	4,365,808	(151,479)
Consumer Staples								
Al Majed for Oud Co.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	5,157	195,081	179,579	(16,056)
APR Corp.	OBFR01	Monthly	JPMorgan Chase	09/09/2026	636	171,289	159,577	(12,128)
BGF retail Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	12/30/2026	2,194	187,272	165,011	(22,716)
Carrefour SA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	9,265	174,733	172,005	(1,063)
China Foods, Ltd.	HIHD01M	Monthly	JPMorgan Chase	04/08/2027	418,000	186,143	165,465	(11,433)
DFI Retail Group Holdings, Ltd.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	35,600	135,992	135,003	(1,277)

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Consumer Staples – (continued)								
First Resources, Ltd.	SIBCSORA	Monthly	JPMorgan Chase	07/21/2027	78,700	$ 186,395	$ 189,184	$ 4,188
GS Retail Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	12,030	183,899	183,446	(901)
HelloFresh SE	ESTRON	Monthly	JPMorgan Chase	02/23/2027	34,172	162,093	154,365	(6,184)
Herbalife, Ltd.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	14,527	164,446	191,030	26,187
Savola Group (The)	OBFR01	Monthly	JPMorgan Chase	06/16/2027	22,789	178,606	173,256	(5,858)
Sok Marketler Ticaret AS	OBFR01	Monthly	JPMorgan Chase	02/17/2027	165,582	175,138	164,674	(10,932)
Sun Art Retail Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	03/12/2027	804,500	111,891	95,504	(7,789)
Valor Holdings Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	01/20/2027	7,600	170,946	182,718	13,858
						2,383,924	2,310,817	(52,104)
Energy								
Aker Solutions ASA	NIBOR1M	Monthly	JPMorgan Chase	05/18/2027	37,757	177,171	169,489	(430)
BLUENORD ASA	NIBOR1M	Monthly	JPMorgan Chase	05/12/2027	2,550	152,466	128,020	(18,205)
BW LPG, Ltd.	NIBOR1M	Monthly	JPMorgan Chase	04/14/2027	7,412	162,548	129,133	(26,761)
China Aviation Oil Singapore Corp., Ltd.	SIBCSORA	Monthly	JPMorgan Chase	04/14/2027	128,800	183,242	182,371	18
China Coal Energy Co., Ltd., Class H	HIHD01M	Monthly	JPMorgan Chase	05/12/2027	49,000	74,653	61,543	(13,193)
Enerflex, Ltd.	CAONREPO	Monthly	JPMorgan Chase	10/06/2026	6,961	166,246	170,951	7,456
Harbour Energy PLC	SONIO/N	Monthly	JPMorgan Chase	12/02/2026	57,876	206,929	163,968	(41,341)
HD Hyundai Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	09/09/2026	1,139	181,215	148,335	(33,321)
HELLENiQ ENERGY Holdings S.A.	ESTRON	Monthly	JPMorgan Chase	07/21/2027	14,918	183,627	188,351	7,080
ORLEN SA	WIBO1M	Monthly	JPMorgan Chase	04/14/2027	4,913	192,554	165,192	(23,485)
Parex Resources, Inc.	CAONREPO	Monthly	JPMorgan Chase	04/06/2027	10,223	188,215	154,183	(30,918)
Repsol SA	ESTRON	Monthly	JPMorgan Chase	05/12/2027	7,228	193,389	180,589	(10,957)
TGS ASA	NIBOR1M	Monthly	JPMorgan Chase	12/30/2026	11,875	184,905	154,316	(23,020)
Turkiye Petrol Rafinerileri AS	OBFR01	Monthly	JPMorgan Chase	07/21/2027	8,165	40,076	39,682	(460)
Var Energi ASA	NIBOR1M	Monthly	JPMorgan Chase	07/21/2027	39,660	179,201	164,327	(8,216)
						2,466,437	2,200,450	(215,753)
Financials								
AJ Bell PLC	SONIO/N	Monthly	JPMorgan Chase	07/21/2027	21,903	179,161	177,890	194
Al Waha Capital PJSC	OBFR01	Monthly	JPMorgan Chase	05/12/2027	89,348	46,704	45,773	(1,063)

Global Opportunities Fund

SCHEDULE OF INVESTMENTS (continued)

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Financials – (continued)								
Alior Bank SA	WIBO1M	Monthly	JPMorgan Chase	06/16/2027	4,117	$ 142,489	$ 142,480	$ 2,860
Annaly Capital Management, Inc.	OBFR01	Monthly	JPMorgan Chase	01/06/2027	5,846	125,163	130,717	9,652
B2 Impact ASA	NIBOR1M	Monthly	JPMorgan Chase	07/21/2027	79,028	181,937	191,869	15,307
Banca Generali S.p.A	ESTRON	Monthly	JPMorgan Chase	05/12/2027	1,323	88,341	98,771	11,269
Banca Mediolanum S.p.A	ESTRON	Monthly	JPMorgan Chase	09/09/2026	7,766	178,312	193,539	16,922
Banco ABC Brasil SA	OBFR01	Monthly	JPMorgan Chase	03/12/2027	39,690	178,641	177,876	6,172
Banco do Estado do Rio Grande do Sul SA	OBFR01	Monthly	JPMorgan Chase	09/10/2026	59,000	164,475	158,635	(6,231)
Bank Handlowy w Warszawie SA	WIBO1M	Monthly	JPMorgan Chase	07/21/2027	1,723	63,798	55,915	(6,032)
Bank Polska Kasa Opieki SA	WIBO1M	Monthly	JPMorgan Chase	05/12/2027	2,911	186,455	177,355	(4,580)
Banque Saudi Fransi	OBFR01	Monthly	JPMorgan Chase	05/12/2027	21,423	109,289	110,650	1,050
Conduit Holdings, Ltd.	SONIO/N	Monthly	JPMorgan Chase	02/17/2027	33,167	197,790	207,653	11,412
Dah Sing Banking Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	10/07/2026	101,600	158,161	150,168	(8,170)
Daishin Securities Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	11,847	155,452	151,178	(4,652)
Ellington Financial, Inc.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	11,318	154,038	154,038	1,118
Helia Group, Ltd.	BBSW1M	Monthly	JPMorgan Chase	07/14/2026	57,505	201,871	220,500	20,889
Hoist Finance AB	STIB1M	Monthly	JPMorgan Chase	06/16/2027	11,204	189,485	206,679	21,093
IG Group Holdings PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	6,933	176,713	167,205	(8,125)
Jammu & Kashmir Bank, Ltd. (The)	OBFR01	Monthly	JPMorgan Chase	06/15/2027	23,355	37,828	38,212	283
JSE, Ltd.	JIBA1M	Monthly	JPMorgan Chase	05/13/2027	19,759	181,693	189,568	5,425
Korea Investment Holdings Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	1,078	173,638	156,154	(17,746)
Korean Reinsurance Co.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	19,438	180,689	167,408	(13,553)
Meitav Investment House, Ltd.	SHIR	Monthly	JPMorgan Chase	07/21/2027	3,788	173,991	164,539	(6,839)
Mutares SE & Co. KGaA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	6,154	193,376	191,487	(46)
NH Investment & Securities Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	7,723	154,541	148,483	(6,434)
Optima bank SA	ESTRON	Monthly	JPMorgan Chase	04/14/2027	13,589	157,615	155,452	(757)
Orchid Island Capital, Inc.	OBFR01	Monthly	JPMorgan Chase	03/11/2027	13,000	85,150	90,610	6,565
Philippine National Bank	OBFR01	Monthly	JPMorgan Chase	04/14/2027	195,530	179,144	184,958	5,310

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Financials – (continued)								
Phoenix Financial, Ltd.	SHIR	Monthly	JPMorgan Chase	06/16/2027	2,829	$ 160,359	$ 156,412	$ (3,930)
Plus500, Ltd.	SONIO/N	Monthly	JPMorgan Chase	04/14/2027	3,268	208,987	207,465	114
Polar Capital Holdings PLC	SONIO/N	Monthly	JPMorgan Chase	09/09/2026	18,191	202,092	214,994	14,484
QBE Insurance Group, Ltd.	BBSW1M	Monthly	JPMorgan Chase	04/14/2027	5,154	84,748	89,655	5,855
RHB Bank Bhd	OBFR01	Monthly	JPMorgan Chase	04/14/2027	61,200	127,036	124,415	(2,953)
Samsung Securities Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	2,184	180,278	155,409	(25,141)
SCOR SE	ESTRON	Monthly	JPMorgan Chase	06/16/2027	5,144	181,844	186,573	6,463
Svenska Handelsbanken AB, Class A	STIB1M	Monthly	JPMorgan Chase	01/08/2027	14,683	207,916	216,065	12,427
TP ICAP Group PLC	SONIO/N	Monthly	JPMorgan Chase	07/21/2027	27,437	126,376	123,169	(2,173)
Unipol Assicurazioni S.p.A	ESTRON	Monthly	JPMorgan Chase	07/21/2027	5,210	148,118	145,622	(543)
Washington H Soul Pattinson & Co., Ltd.	BBSW1M	Monthly	JPMorgan Chase	05/12/2027	5,911	180,820	188,944	10,147
XTB SA	WIBO1M	Monthly	JPMorgan Chase	06/16/2027	6,448	190,983	183,460	(3,678)
						6,395,497	6,397,945	62,365
Health Care								
Alfresa Holdings Corp.	MUTKCALM	Monthly	JPMorgan Chase	02/17/2027	12,500	171,267	167,672	(1,506)
AMN Healthcare Services, Inc.	OBFR01	Monthly	JPMorgan Chase	06/15/2027	6,524	191,675	211,182	19,068
Cardinal Health, Inc.	OBFR01	Monthly	JPMorgan Chase	07/16/2027	773	175,007	183,634	8,227
China Resources Pharmaceutical Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	05/12/2027	256,500	160,044	138,831	(16,762)
Consun Pharmaceutical Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	01/07/2027	29,000	51,472	46,550	(4,979)
Draegerwerk AG & Co. KGaA	ESTRON	Monthly	JPMorgan Chase	04/07/2027	1,836	183,258	173,087	(8,424)
Extendicare, Inc.	CAONREPO	Monthly	JPMorgan Chase	01/06/2027	8,745	209,481	216,243	10,459
Gubra A/S	CIBO01M	Monthly	JPMorgan Chase	10/07/2026	3,293	181,395	162,422	(17,245)
Regis Healthcare, Ltd.	BBSW1M	Monthly	JPMorgan Chase	02/23/2027	40,256	170,430	181,210	12,689
Sinopharm Group Co., Ltd., Class H	HIHD01M	Monthly	JPMorgan Chase	04/14/2027	40,800	88,919	83,012	(2,306)
Zealand Pharma A/S	CIBO01M	Monthly	JPMorgan Chase	03/12/2027	3,509	153,702	155,766	3,529
						1,736,650	1,719,609	2,750
Industrials								
Acter Group Corp., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	5,000	186,492	206,200	19,423

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Industrials – (continued)								
Adecco Group AG	SSARON	Monthly	JPMorgan Chase	05/12/2027	3,885	$ 77,466	$ 71,688	$ (4,824)
Al Babtain Power & Telecommunication Co.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	9,427	181,209	162,380	(19,148)
Binjiang Service Group Co., Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	61,500	177,470	168,279	(9,250)
Bombardier, Inc., Class B	CAONREPO	Monthly	JPMorgan Chase	06/15/2027	894	193,821	205,836	15,221
Burkhalter Holding AG	SSARON	Monthly	JPMorgan Chase	10/07/2026	786	158,993	149,724	(7,311)
China National Chemical Engineering Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	06/16/2027	152,000	163,904	164,888	552
CTCI Corp.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	134,000	182,554	177,057	(5,774)
Elecnor SA	ESTRON	Monthly	JPMorgan Chase	01/20/2027	4,139	176,201	188,048	13,525
GenusPlus Group, Ltd.	BBSW1M	Monthly	JPMorgan Chase	07/21/2027	25,117	182,249	191,380	12,531
GS Holdings Corp.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	3,436	171,250	147,809	(23,700)
Hanwha Corp.	OBFR01	Monthly	JPMorgan Chase	06/24/2027	1,636	127,943	106,773	(21,481)
HOCHTIEF AG	ESTRON	Monthly	JPMorgan Chase	01/20/2027	334	178,341	193,602	18,858
Hoegh Autoliners ASA	NIBOR1M	Monthly	JPMorgan Chase	10/07/2026	11,100	178,466	162,488	(8,673)
Hong Leong Asia, Ltd.	SIBCSORA	Monthly	JPMorgan Chase	01/20/2027	78,500	181,863	168,034	(12,947)
Hyundai GF Holdings	OBFR01	Monthly	JPMorgan Chase	10/08/2026	20,177	174,341	208,244	33,478
Itoki Corp.	MUTKCALM	Monthly	JPMorgan Chase	06/16/2027	10,800	162,039	177,164	17,103
Keller Group PLC	SONIO/N	Monthly	JPMorgan Chase	04/14/2027	5,051	171,523	177,645	7,466
Kier Group PLC	SONIO/N	Monthly	JPMorgan Chase	11/03/2026	41,948	110,743	121,509	11,634
Koninklijke BAM Groep NV	ESTRON	Monthly	JPMorgan Chase	01/07/2027	12,961	162,609	181,822	20,762
L&K Engineering Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	01/07/2027	7,000	162,834	206,052	42,817
Logista Integral SA	ESTRON	Monthly	JPMorgan Chase	04/14/2027	5,467	213,725	210,900	(788)
Lonking Holdings, Ltd.	HIHD01M	Monthly	JPMorgan Chase	01/07/2027	213,000	74,741	70,798	1,409
LX INTERNATIONAL Corp.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	6,455	163,048	153,748	(9,697)
MPC Container Ships ASA	NIBOR1M	Monthly	JPMorgan Chase	05/12/2027	73,349	206,882	188,042	(10,372)
Nordex SE	ESTRON	Monthly	JPMorgan Chase	04/14/2027	3,781	166,858	199,487	34,220
NRW Holdings, Ltd.	BBSW1M	Monthly	JPMorgan Chase	04/14/2027	37,226	181,125	192,906	13,808

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Industrials – (continued)								
OC Oerlikon Corp. AG Pfaeffikon	SSARON	Monthly	JPMorgan Chase	06/16/2027	41,235	$ 187,855	$ 207,582	$ 22,041
Pagegroup PLC	SONIO/N	Monthly	JPMorgan Chase	04/14/2027	105,114	172,417	148,420	(22,647)
Pfisterer Holding SE	ESTRON	Monthly	JPMorgan Chase	06/16/2027	1,564	157,193	169,133	13,439
SIMPAR SA	OBFR01	Monthly	JPMorgan Chase	02/17/2027	91,750	143,927	138,630	(5,639)
SITC International Holdings Co., Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	44,000	187,967	176,508	(11,670)
Smartgroup Corp., Ltd.	BBSW1M	Monthly	JPMorgan Chase	03/12/2027	10,851	95,331	96,088	2,535
SmartGroup Corp., Ltd.	BBSW1M	Monthly	JPMorgan Chase	03/12/2027	9,788	83,497	86,675	4,113
Sunway Construction Group Bhd	OBFR01	Monthly	JPMorgan Chase	05/18/2027	114,200	190,146	208,491	17,848
Toa Corp.	MUTKCALM	Monthly	JPMorgan Chase	01/07/2027	1,400	18,571	18,098	(185)
Transcosmos, Inc.	MUTKCALM	Monthly	JPMorgan Chase	03/12/2027	7,200	168,902	159,650	(7,193)
United Integrated Services Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	03/25/2027	5,000	181,488	210,577	28,642
Wallenius Wilhelmsen ASA	NIBOR1M	Monthly	JPMorgan Chase	09/09/2026	12,884	183,059	170,902	(4,664)
Wilson Bayly Holmes-Ovcon, Ltd.	JIBA1M	Monthly	JPMorgan Chase	05/13/2027	9,527	97,115	101,863	3,439
						6,336,158	6,445,120	168,901
Information Technology								
Accton Technology Corp.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	2,000	149,294	159,524	9,863
ADATA Technology Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	09/09/2026	13,000	160,025	171,944	11,525
Advantest Corp.	MUTKCALM	Monthly	JPMorgan Chase	01/20/2027	900	141,509	185,156	45,372
Asia Vital Components Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	2,000	148,978	161,780	12,435
Bravura Solutions, Ltd.	BBSW1M	Monthly	JPMorgan Chase	01/20/2027	112,084	173,127	157,481	(13,708)
Chroma ATE, Inc.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	2,000	139,509	138,987	110
Computacenter PLC	SONIO/N	Monthly	JPMorgan Chase	02/17/2027	3,262	180,539	184,709	7,818
DataTec, Ltd.	JIBA1M	Monthly	JPMorgan Chase	01/08/2027	36,712	170,347	206,660	34,016
Elsight, Ltd.	BBSW1M	Monthly	JPMorgan Chase	07/21/2027	31,097	172,476	153,957	(15,300)
Eoptolink Technology, Inc., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	06/16/2027	2,220	148,139	201,397	52,842
Evertz Technologies, Ltd.	CAONREPO	Monthly	JPMorgan Chase	01/19/2027	16,989	204,578	228,796	27,603
Hon Precision, Inc.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	1,000	215,892	205,453	(10,971)
Hosiden Corp.	MUTKCALM	Monthly	JPMorgan Chase	06/16/2027	11,900	202,343	199,447	(428)

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Information Technology – (continued)								
Innodisk Corp.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	3,000	$ 169,968	$ 156,547	$ (13,839)
Ituran Location and Control, Ltd.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	3,100	196,416	189,131	(6,184)
Kaga Electronics Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	02/17/2027	4,500	127,995	117,459	(8,973)
Legend Holdings Corp., Class H	HIHD01M	Monthly	JPMorgan Chase	02/17/2027	98,100	192,392	177,693	(13,615)
Lenovo Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	07/21/2027	36,000	115,456	106,823	(8,658)
Nanya Technology Corp.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	13,000	136,637	190,262	53,288
Oki Electric Industry Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	07/14/2026	10,100	185,644	220,537	37,158
Phison Electronics Corp.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	2,000	136,037	154,866	19,334
RingCentral, Inc., Class A	OBFR01	Monthly	JPMorgan Chase	05/11/2027	2,572	99,614	100,257	415
Samsung Electronics Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	793	157,383	175,964	18,357
Seagate Technology Holdings PLC	OBFR01	Monthly	JPMorgan Chase	12/01/2026	177	144,430	170,805	26,175
Shannon Semiconductor Technology Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	06/16/2027	6,600	173,482	297,343	123,403
SK hynix, Inc.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	114	153,177	201,162	47,613
Telefonaktiebolaget LM Ericsson, Class B	STIB1M	Monthly	JPMorgan Chase	01/08/2027	13,611	160,159	152,643	(4,221)
TomTom NV	ESTRON	Monthly	JPMorgan Chase	09/09/2026	30,783	185,634	163,684	(20,180)
Toshiba TEC Corp.	MUTKCALM	Monthly	JPMorgan Chase	03/12/2027	10,300	199,589	181,322	(15,832)
Winbond Electronics Corp.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	29,000	136,384	194,834	58,113
WinWay Technology Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	03/12/2027	1,000	256,451	259,365	2,283
WPG Holdings, Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	50,000	172,019	169,478	(2,965)
WT Microelectronics Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/19/2027	22,000	157,576	149,086	(4,581)
Zhongji Innolight Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	06/16/2027	800	135,357	152,329	16,615
						5,598,556	6,036,881	464,883
Materials								
5N Plus, Inc.	CAONREPO	Monthly	JPMorgan Chase	01/19/2027	6,297	172,152	194,382	24,753
Aluminum Corp. of China, Ltd., Class H	HIHD01M	Monthly	JPMorgan Chase	01/20/2027	100,000	124,281	96,042	(26,430)
Andean Precious Metals Corp.	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	40,891	154,150	167,802	16,202
Anglogold Ashanti PLC	JIBA1M	Monthly	JPMorgan Chase	04/15/2027	1,798	142,688	144,934	322

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Materials – (continued)								
Apex Mining Co., Inc.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	674,300	$ 177,345	$ 134,451	$ (43,143)
Aura Minerals, Inc.	OBFR01	Monthly	JPMorgan Chase	04/13/2027	2,300	122,590	144,785	21,936
China Gold International Resources Corp., Ltd.	HIHD01M	Monthly	JPMorgan Chase	06/16/2027	8,548	149,100	135,151	(14,117)
China Hongqiao Group, Ltd.	HIHD01M	Monthly	JPMorgan Chase	01/07/2027	22,500	76,310	58,022	(18,374)
China Nonferrous Mining Corp., Ltd.	HIHD01M	Monthly	JPMorgan Chase	05/12/2027	81,000	134,568	117,670	(14,027)
CMOC Group, Ltd., Class H	HIHD01M	Monthly	JPMorgan Chase	12/30/2026	69,000	143,245	134,786	(8,620)
East Pipes Integrated Co. for Industry	OBFR01	Monthly	JPMorgan Chase	07/21/2027	3,170	184,006	185,617	1,288
Endeavour Mining PLC	SONIO/N	Monthly	JPMorgan Chase	12/31/2026	3,202	156,750	156,837	1,314
IAMGOLD Corp.	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	8,013	119,046	127,180	10,104
Industrias Penoles SAB de CV	MXIBTIIE	Monthly	JPMorgan Chase	09/08/2026	3,600	162,391	157,336	(4,744)
Kingsgate Consolidated, Ltd.	BBSW1M	Monthly	JPMorgan Chase	04/14/2027	38,293	127,706	133,444	7,168
Lundin Gold, Inc.	CAONREPO	Monthly	JPMorgan Chase	01/20/2027	3,080	168,665	166,156	(67)
Macmahon Holdings, Ltd.	BBSW1M	Monthly	JPMorgan Chase	04/14/2027	265,298	167,639	176,018	10,255
Mineros SA	OBFR01	Monthly	JPMorgan Chase	01/20/2027	13,553	52,737	62,725	9,846
Mineros SA, Class N	OBFR01	Monthly	JPMorgan Chase	01/20/2027	26,589	103,463	123,058	19,316
MMG, Ltd.	HIHD01M	Monthly	JPMorgan Chase	04/14/2027	148,000	153,153	132,746	(20,579)
National Aluminium Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	12/29/2026	37,490	148,018	135,076	(13,337)
OceanaGold Corp.	CAONREPO	Monthly	JPMorgan Chase	07/16/2027	5,378	149,589	134,806	(12,815)
Perenti, Ltd.	BBSW1M	Monthly	JPMorgan Chase	02/23/2027	44,228	64,900	69,414	5,240
Regis Resources, Ltd.	BBSW1M	Monthly	JPMorgan Chase	06/24/2027	38,635	151,361	163,737	14,071
Resolute Mining, Ltd.	BBSW1M	Monthly	JPMorgan Chase	04/14/2027	189,177	135,478	125,985	(7,976)
Sabic Agri-Nutrients Co.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	3,028	101,638	99,751	(2,176)
Sasol, Ltd.	JIBA1M	Monthly	JPMorgan Chase	05/13/2027	12,853	175,340	126,964	(50,740)
Shandong Hongqiao Aluminum Industry Holding Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	05/12/2027	47,700	120,603	104,532	(16,389)
Silvercorp Metals, Inc.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	14,767	185,788	149,518	(34,329)
Sims, Ltd.	BBSW1M	Monthly	JPMorgan Chase	01/20/2027	8,651	170,129	165,795	(2,430)

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Long (0.10%) (continued)

Reference Entity	Pay	Payment Frequency	Counterparty	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Materials – (continued)								
Umicore SA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	7,429	$ 188,640	$ 172,350	$ (14,454)
Vedanta, Ltd.	OBFR01	Monthly	JPMorgan Chase	12/29/2026	60,379	189,684	179,789	(10,400)
Volcan Cia Minera SAA	OBFR01	Monthly	JPMorgan Chase	07/21/2027	692,691	184,302	172,261	(12,282)
Yara International ASA	NIBOR1M	Monthly	JPMorgan Chase	06/16/2027	3,340	165,794	146,886	(12,122)
Yunnan Aluminium Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	06/16/2027	29,900	117,543	98,295	(19,558)
						5,040,792	4,794,301	(217,294)
Real Estate								
Country Garden Services Holdings Co., Ltd.	HIHD01M	Monthly	JPMorgan Chase	04/14/2027	106,000	74,660	65,850	(2,354)
Emaar Development PJSC	OBFR01	Monthly	JPMorgan Chase	05/19/2027	50,394	186,040	189,864	3,296
Emaar Properties PJSC	OBFR01	Monthly	JPMorgan Chase	03/18/2027	55,744	167,850	181,179	12,852
JHSF Participacoes SA	OBFR01	Monthly	JPMorgan Chase	05/12/2027	90,900	198,964	199,504	67
Jones Lang LaSalle, Inc.	OBFR01	Monthly	JPMorgan Chase	01/06/2027	642	191,457	198,988	7,094
Leopalace21 Corp.	MUTKCALM	Monthly	JPMorgan Chase	12/29/2026	44,700	172,121	179,885	9,864
Millrose Properties, Inc.	OBFR01	Monthly	JPMorgan Chase	04/13/2027	3,300	95,040	99,165	3,908
Onewo, Inc., Class H	HIHD01M	Monthly	JPMorgan Chase	05/12/2027	47,300	118,294	91,239	(27,187)
Slate Grocery REIT, Class U	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	14,681	180,828	179,702	1,661
						1,385,254	1,385,376	9,201
Utilities								
Acciona SA	ESTRON	Monthly	JPMorgan Chase	03/12/2027	738	199,161	233,818	36,555
Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim AS	OBFR01	Monthly	JPMorgan Chase	07/21/2027	250,410	185,077	214,662	29,279
Centrica PLC	SONIO/N	Monthly	JPMorgan Chase	04/07/2027	76,524	189,512	173,320	(14,708)
Cia De Saneamento do Parana Sanepar	OBFR01	Monthly	JPMorgan Chase	07/21/2027	23,700	176,365	170,142	(6,482)
CPFL Energia SA	OBFR01	Monthly	JPMorgan Chase	07/21/2027	7,700	66,032	66,793	665
Drax Group PLC	SONIO/N	Monthly	JPMorgan Chase	02/23/2027	14,712	152,401	148,433	(2,775)
Naturgy Energy Group SA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	5,997	203,684	187,971	(13,772)
						1,172,232	1,195,139	28,762
Total Reference Entity - Long						$ 39,430,170	$ 39,133,008	$ 39,553

Total Return Swaps - Short (1.26%)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Communication Services								
Baltic Classifieds Group PLC	SONIO/N	Monthly	JPMorgan Chase	11/03/2026	59,169	$ (148,277)	$ (147,601)	$ (539)
CD Projekt SA	WIBOON	Monthly	JPMorgan Chase	06/16/2027	2,039	(122,783)	(121,741)	(1,434)
Cellnex Telecom SA	ESTRON	Monthly	JPMorgan Chase	07/19/2027	4,249	(141,598)	(127,027)	12,500
CJ CGV Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	35,327	(102,560)	(99,621)	3,081
CTS Eventim AG & Co. KGaA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	2,280	(131,698)	(133,172)	(2,729)
Damai Entertainment Holdings, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	01/20/2027	2,030,000	(135,197)	(118,479)	16,817
Dear U Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	2,090	(33,091)	(28,735)	4,330
Eutelsat Communications SACA	ESTRON	Monthly	JPMorgan Chase	05/12/2027	55,517	(179,581)	(153,231)	24,347
HYBE Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	897	(120,644)	(112,315)	8,622
Informa PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	7,490	(81,042)	(89,862)	(10,997)
JYP Entertainment Corp.	OBFR01	Monthly	JPMorgan Chase	03/12/2027	3,051	(103,688)	(101,947)	1,941
Kadokawa Corp.	MUTKCALM	Monthly	JPMorgan Chase	12/02/2026	6,000	(122,172)	(127,769)	(7,109)
Kakao Corp.	OBFR01	Monthly	JPMorgan Chase	03/12/2027	5,233	(133,620)	(118,001)	15,863
Nintendo Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	03/12/2027	2,900	(130,368)	(121,916)	6,835
REA Group, Ltd.	RBACOR	Monthly	JPMorgan Chase	12/31/2026	1,067	(111,944)	(102,788)	7,854
Saudi Research & Media Group	OBFR01	Monthly	JPMorgan Chase	07/21/2027	6,579	(138,240)	(124,315)	14,081
Scout24 SE	ESTRON	Monthly	JPMorgan Chase	05/12/2027	1,216	(104,586)	(100,630)	2,917
Shochiku Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	07/22/2027	2,200	(139,973)	(142,677)	(4,514)
SM Entertainment Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	2,556	(139,046)	(117,571)	21,394
SMG Swiss Marketplace Group AG	SSARON	Monthly	JPMorgan Chase	04/14/2027	3,141	(105,107)	(99,635)	4,128
Studio Dragon Corp.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	3,219	(52,313)	(44,504)	7,810
Tencent Music Entertainment Group	OBFR01	Monthly	JPMorgan Chase	02/17/2027	7,519	(69,250)	(62,784)	6,599
Tencent Music Entertainment Group, ADR	OBFR01	Monthly	JPMorgan Chase	02/17/2027	10,000	(92,100)	(83,500)	8,798
Vend Marketplaces ASA	NOWA	Monthly	JPMorgan Chase	12/30/2026	4,491	(116,707)	(108,097)	3,770
YG Entertainment, Inc.	OBFR01	Monthly	JPMorgan Chase	02/17/2027	4,155	(110,267)	(112,545)	(1,970)
						(2,865,852)	(2,700,463)	142,395
Consumer Discretionary								
Alibaba Group Holding, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	02/17/2027	9,800	(141,928)	(117,487)	23,264

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Consumer Discretionary – (continued)								
Allegro.eu SA	WIBOON	Monthly	JPMorgan Chase	02/23/2027	13,874	$ (130,676)	$ (139,640)	$ (11,685)
Amadeus IT Group SA	ESTRON	Monthly	JPMorgan Chase	05/12/2027	1,606	(96,477)	(93,953)	1,566
Auto1 Group SE	ESTRON	Monthly	JPMorgan Chase	04/14/2027	4,921	(127,798)	(130,504)	(3,975)
Azorim-Investment Development & Construction Co., Ltd.	SHIR	Monthly	JPMorgan Chase	05/17/2027	21,099	(112,491)	(118,054)	(5,936)
Berkeley Group Holdings PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	2,344	(106,612)	(108,723)	(2,991)
Brunello Cucinelli S.p.A	ESTRON	Monthly	JPMorgan Chase	06/24/2027	1,758	(176,975)	(166,302)	8,909
BYD Co., Ltd., Class H	HIHDO/N	Monthly	JPMorgan Chase	10/07/2026	12,000	(132,600)	(111,191)	20,847
CECONOMY AG	ESTRON	Monthly	JPMorgan Chase	07/21/2027	25,879	(118,809)	(122,409)	(3,857)
Corporate Travel Management, Ltd.Δ#	RBACOR	Monthly	JPMorgan Chase	07/19/2027	5,509	0	(30,628)	(30,628)
DPC Dash, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	10/07/2026	22,700	(104,215)	(85,268)	18,796
Fattal Holdings 1998, Ltd.	SHIR	Monthly	JPMorgan Chase	05/13/2027	583	(148,092)	(137,444)	10,351
GENDA, Inc.	MUTKCALM	Monthly	JPMorgan Chase	12/29/2026	44,600	(164,511)	(165,200)	(2,900)
Giant Manufacturing Co., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	07/21/2027	58,000	(138,535)	(143,912)	(5,345)
GN Store Nord AS	DKDR1T	Monthly	JPMorgan Chase	02/17/2027	9,608	(137,393)	(128,503)	7,494
HBX Group International PLC	ESTRON	Monthly	JPMorgan Chase	07/14/2026	17,021	(132,434)	(131,972)	(853)
Hermes International SCA	ESTRON	Monthly	JPMorgan Chase	07/19/2027	76	(151,028)	(138,981)	9,837
Imperial Hotel, Ltd.	MUTKCALM	Monthly	JPMorgan Chase	07/22/2027	22,700	(140,380)	(139,486)	(763)
J D Wetherspoon PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	14,350	(124,806)	(129,911)	(6,136)
Jabal Omar Development Co.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	28,668	(111,883)	(115,417)	(3,681)
Kyoritsu Maintenance Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	04/14/2027	9,600	(158,599)	(179,852)	(23,250)
Li Auto, Inc., Class A	HIHDO/N	Monthly	JPMorgan Chase	09/09/2026	16,800	(117,258)	(99,243)	18,075
LVMH Moet Hennessy Louis Vuitton SE	ESTRON	Monthly	JPMorgan Chase	07/21/2027	233	(140,271)	(128,863)	9,520
Meituan, Class B	HIHDO/N	Monthly	JPMorgan Chase	07/21/2027	14,600	(139,075)	(128,879)	10,178
Melco Resorts & Entertainment, Ltd.	OBFR01	Monthly	JPMorgan Chase	04/13/2027	28,430	(160,061)	(149,826)	10,541
MIPS AB	STIB1D	Monthly	JPMorgan Chase	12/02/2026	4,984	(125,911)	(132,703)	(9,416)
Naspers, Ltd., Class N	SAONBOR	Monthly	JPMorgan Chase	03/15/2027	2,598	(139,252)	(130,455)	10,641

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Consumer Discretionary – (continued)								
Oriental Land Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	01/07/2027	10,500	$ (149,981)	$ (159,893)	$ (11,769)
Piaggio & C S.p.A	ESTRON	Monthly	JPMorgan Chase	06/16/2027	75,753	(145,098)	(139,219)	4,499
Prosus NV	ESTRON	Monthly	JPMorgan Chase	04/14/2027	3,143	(144,875)	(136,575)	6,861
Rakuten Group, Inc.	MUTKCALM	Monthly	JPMorgan Chase	06/16/2027	30,300	(136,401)	(141,431)	(6,694)
SHARPLINK, Inc.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	24,138	(133,624)	(115,862)	17,919
Shimano, Inc.	MUTKCALM	Monthly	JPMorgan Chase	01/21/2027	1,000	(99,006)	(106,660)	(10,024)
SJM Holdings, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	05/18/2027	574,000	(130,370)	(106,962)	23,383
Tainan Spinning Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	02/17/2027	337,000	(140,406)	(141,903)	(1,197)
Temple & Webster Group, Ltd.	RBACOR	Monthly	JPMorgan Chase	01/20/2027	28,783	(102,659)	(123,759)	(22,290)
Trip.com Group, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	04/14/2027	2,800	(134,836)	(111,329)	23,576
We Buy Cars Holdings, Ltd.	SAONBOR	Monthly	JPMorgan Chase	12/31/2026	64,855	(138,370)	(135,213)	4,084
XPeng, Inc., Class A	HIHDO/N	Monthly	JPMorgan Chase	03/12/2027	16,300	(123,855)	(107,546)	16,422
YIT Oyj	ESTRON	Monthly	JPMorgan Chase	06/16/2027	42,543	(124,098)	(127,918)	(5,002)
						(5,181,649)	(5,059,076)	88,371
Consumer Staples								
Almarai Co. JSC	OBFR01	Monthly	JPMorgan Chase	05/12/2027	12,195	(147,816)	(147,622)	499
Associated British Foods PLC	SONIO/N	Monthly	JPMorgan Chase	07/21/2027	2,874	(72,043)	(75,553)	(4,118)
Bakkafrost P/F	NOWA	Monthly	JPMorgan Chase	05/12/2027	2,979	(129,528)	(121,048)	3,109
Beiersdorf AG	ESTRON	Monthly	JPMorgan Chase	05/26/2027	1,603	(131,001)	(138,056)	(8,304)
Cencosud SA	OBFR01	Monthly	JPMorgan Chase	04/14/2027	54,011	(123,533)	(124,781)	(1,131)
China Youran Dairy Group, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	06/16/2027	263,737	(102,640)	(93,356)	9,357
Chocoladefabriken Lindt & Spruengli AG	SSARON	Monthly	JPMorgan Chase	05/12/2027	1	(118,185)	(118,812)	(2,137)
Dino Polska SA	WIBOON	Monthly	JPMorgan Chase	10/07/2026	16,849	(135,646)	(127,296)	5,526
Dis-Chem Pharmacies, Ltd.	SAONBOR	Monthly	JPMorgan Chase	11/05/2026	60,392	(119,433)	(121,337)	(340)
Grupo Bimbo SAB de CV	MXIBTIIE	Monthly	JPMorgan Chase	01/06/2027	7,600	(24,780)	(24,837)	(118)
Intercos S.p.A	ESTRON	Monthly	JPMorgan Chase	01/21/2027	8,334	(119,193)	(123,411)	(5,405)
Kerry Group PLC, Class A	ESTRON	Monthly	JPMorgan Chase	10/07/2026	1,867	(165,646)	(171,261)	(7,261)
Kobayashi Pharmaceutical Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	01/07/2027	3,100	(106,929)	(104,037)	682

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Consumer Staples – (continued)								
Lian HWA Food Corp.	OBFR01	Monthly	JPMorgan Chase	07/14/2026	46,900	$ (128,935)	$ (128,434)	$ 716
Mowi ASA	NOWA	Monthly	JPMorgan Chase	07/21/2027	6,212	(126,395)	(114,755)	6,903
Oddity Tech, Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	07/20/2027	12,111	(137,472)	(183,240)	(45,625)
Salmar ASA	NOWA	Monthly	JPMorgan Chase	06/16/2027	2,549	(141,097)	(119,297)	13,379
Vitasoy International Holdings, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	01/20/2027	150,000	(110,054)	(124,254)	(14,130)
						(2,140,326)	(2,161,387)	(48,398)
Energy								
Advantage Energy, Ltd.	CAONREPO	Monthly	JPMorgan Chase	12/01/2026	20,254	(146,300)	(147,237)	(3,196)
Arabian Drilling Co.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	5,683	(137,595)	(136,962)	883
Deep Yellow, Ltd.	RBACOR	Monthly	JPMorgan Chase	05/12/2027	123,806	(125,046)	(121,470)	1,899
Denison Mines Corp.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	42,254	(143,259)	(129,600)	12,123
NexGen Energy, Ltd.	CAONREPO	Monthly	JPMorgan Chase	06/15/2027	12,099	(112,246)	(113,632)	(3,243)
Paladin Energy, Ltd.	RBACOR	Monthly	JPMorgan Chase	06/17/2027	15,376	(101,262)	(100,289)	(158)
TerraVest Industries, Inc.	CAONREPO	Monthly	JPMorgan Chase	05/11/2027	1,524	(124,905)	(124,746)	(2,218)
Uranium Energy Corp.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	11,895	(139,392)	(126,801)	12,756
Yellow Cake PLC	SONIO/N	Monthly	JPMorgan Chase	02/23/2027	15,839	(113,877)	(110,764)	2,194
						(1,143,882)	(1,111,501)	21,040
Financials								
Adyen NV	ESTRON	Monthly	JPMorgan Chase	08/05/2026	149	(138,239)	(139,779)	(2,899)
AMP, Ltd.	RBACOR	Monthly	JPMorgan Chase	05/12/2027	124,584	(134,267)	(138,435)	(5,729)
Arthur J Gallagher & Co.	OBFR01	Monthly	JPMorgan Chase	12/29/2026	514	(113,152)	(117,999)	(4,631)
AUB Group, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/21/2027	7,044	(141,487)	(139,117)	(307)
Banco de Sabadell SA	ESTRON	Monthly	JPMorgan Chase	07/21/2027	39,759	(143,180)	(140,884)	370
Bank of Kaohsiung Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	222,000	(85,836)	(85,512)	516
Bank of Nagoya, Ltd. (The)	MUTKCALM	Monthly	JPMorgan Chase	04/14/2027	2,100	(76,937)	(77,668)	(1,700)
Better Home & Finance Holding Co.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	4,856	(137,531)	(133,540)	3,898
Brookfield Corp.	CAONREPO	Monthly	JPMorgan Chase	09/09/2026	1,129	(50,481)	(48,169)	1,474
Brookfield Wealth Solutions, Ltd.	CAONREPO	Monthly	JPMorgan Chase	04/06/2027	3,100	(138,700)	(132,109)	4,141
Bure Equity AB	STIB1D	Monthly	JPMorgan Chase	09/09/2026	4,637	(128,389)	(127,616)	(1,906)

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Financials – (continued)								
Capital Securities Corp.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	111,000	$ (134,009)	$ (134,344)	$ (5)
Coastal Financial Corp.	OBFR01	Monthly	JPMorgan Chase	06/15/2027	2,018	(143,924)	(156,415)	(12,162)
EQT AB	STIB1D	Monthly	JPMorgan Chase	05/12/2027	4,366	(131,474)	(123,512)	5,188
Fiserv, Inc.	OBFR01	Monthly	JPMorgan Chase	09/09/2026	2,071	(110,343)	(101,583)	8,971
Futu Holdings, Ltd.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	1,400	(136,048)	(131,236)	4,973
Grupo Financiero Inbursa SAB de CV, Class O	MXIBTIIE	Monthly	JPMorgan Chase	12/01/2026	53,900	(129,288)	(128,096)	893
Hagerty, Inc., Class A	OBFR01	Monthly	JPMorgan Chase	06/15/2027	10,354	(112,030)	(123,420)	(11,133)
Hanwha Investment & Securities Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	17,330	(67,824)	(55,396)	12,431
HUB24, Ltd.	RBACOR	Monthly	JPMorgan Chase	06/17/2027	2,487	(142,327)	(125,708)	15,029
IBI Investment House, Ltd.	SHIR	Monthly	JPMorgan Chase	06/16/2027	941	(163,441)	(157,144)	6,280
JF Smartinvest Holdings, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	05/12/2027	30,500	(97,839)	(119,398)	(23,129)
Keiyo Bank, Ltd. (The)	MUTKCALM	Monthly	JPMorgan Chase	03/12/2027	11,600	(180,691)	(178,493)	(54)
Lemonade, Inc.	OBFR01	Monthly	JPMorgan Chase	06/15/2027	2,672	(149,258)	(173,814)	(24,214)
MA Financial Group, Ltd.	RBACOR	Monthly	JPMorgan Chase	05/12/2027	29,765	(124,552)	(122,831)	274
Meritz Financial Group, Inc.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	1,933	(137,220)	(132,772)	4,782
Nishi-Nippon Financial Holdings, Inc.	MUTKCALM	Monthly	JPMorgan Chase	05/12/2027	5,900	(150,133)	(151,703)	(3,462)
NOBA Bank Group AB	STIB1D	Monthly	JPMorgan Chase	07/21/2027	17,170	(142,971)	(138,318)	389
Norion Bank AB	STIB1D	Monthly	JPMorgan Chase	05/12/2027	22,605	(139,907)	(141,596)	(4,635)
NU Holdings, Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	07/20/2027	11,300	(148,418)	(150,968)	(2,374)
Reinet Investments SCA	SAONBOR	Monthly	JPMorgan Chase	07/22/2027	4,873	(138,202)	(134,891)	1,950
Ryan Specialty Holdings, Inc.	OBFR01	Monthly	JPMorgan Chase	05/14/2027	4,682	(162,325)	(176,792)	(14,144)
Saudi Tadawul Group Holding Co.	OBFR01	Monthly	JPMorgan Chase	06/24/2027	3,376	(124,651)	(118,873)	5,734
Shawbrook Group PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	32,706	(133,899)	(141,211)	(8,391)
Sofina SA	ESTRON	Monthly	JPMorgan Chase	12/30/2026	536	(132,883)	(136,515)	(4,952)
StoneCo, Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	10/06/2026	5,200	(55,120)	(56,368)	(1,122)
StoneCo., Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	10/06/2026	8,400	(89,040)	(91,056)	(1,846)
Taichung Commercial Bank Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	11/03/2026	188,899	(115,668)	(119,285)	(3,397)

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Financials – (continued)								
Taiwan Business Bank	OBFR01	Monthly	JPMorgan Chase	12/30/2026	254,000	$ (135,889)	$ (142,060)	$ (5,934)
Union Bank Of Taiwan	OBFR01	Monthly	JPMorgan Chase	01/07/2027	176,550	(120,644)	(125,992)	(5,051)
United International Holding Co.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	13,455	(136,708)	(126,454)	10,440
Upstart Holdings, Inc.	OBFR01	Monthly	JPMorgan Chase	07/30/2027	4,500	(154,220)	(159,435)	(5,214)
Wealthfront Corp.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	15,909	(134,435)	(142,226)	(7,633)
Zhongan Online P&C Insurance Co., Ltd., Class H	HIHDO/N	Monthly	JPMorgan Chase	04/14/2027	81,600	(109,639)	(94,109)	15,340
						(5,573,219)	(5,592,842)	(52,951)
Health Care								
Alcon AG	SSARON	Monthly	JPMorgan Chase	10/07/2026	1,500	(100,877)	(101,145)	(1,557)
Ambu A/S, Class B	DKDR1T	Monthly	JPMorgan Chase	09/09/2026	15,086	(149,694)	(140,918)	7,260
BioMerieux	ESTRON	Monthly	JPMorgan Chase	04/14/2027	515	(41,736)	(40,428)	893
Carl Zeiss Meditec AG	ESTRON	Monthly	JPMorgan Chase	01/20/2027	1,172	(34,797)	(35,636)	(1,199)
Chabiotech Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	12,802	(94,911)	(90,516)	4,304
DiaSorin S.p.A	ESTRON	Monthly	JPMorgan Chase	07/14/2026	1,808	(146,376)	(140,107)	4,810
Essilorluxottica SA	ESTRON	Monthly	JPMorgan Chase	07/21/2027	658	(136,299)	(123,554)	10,912
HLB Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	3,242	(97,618)	(109,107)	(11,515)
Hygeia Healthcare Holdings Co., Ltd.	HIHDO/N	Monthly	JPMorgan Chase	01/20/2027	82,600	(94,119)	(96,794)	(2,987)
Revenio Group Oyj	ESTRON	Monthly	JPMorgan Chase	09/09/2026	6,215	(91,184)	(86,666)	3,625
Schrodinger, Inc.	OBFR01	Monthly	JPMorgan Chase	07/27/2027	10,300	(164,444)	(167,375)	(2,841)
Well Health Technologies Corp.	CAONREPO	Monthly	JPMorgan Chase	12/01/2026	11,415	(38,360)	(33,321)	4,404
						(1,190,415)	(1,165,567)	16,109
Industrials								
Airbus SE	ESTRON	Monthly	JPMorgan Chase	04/14/2027	653	(131,986)	(145,287)	(14,613)
Alstom SA	ESTRON	Monthly	JPMorgan Chase	06/16/2027	5,370	(99,973)	(93,817)	5,203
Auckland International Airport, Ltd.	NZOCR	Monthly	JPMorgan Chase	10/07/2026	32,740	(157,513)	(155,416)	(1,663)
Austal, Ltd.	RBACOR	Monthly	JPMorgan Chase	04/14/2027	41,078	(113,345)	(115,306)	(3,279)
Avichina Industry & Technology Co., Ltd., Class H	HIHDO/N	Monthly	JPMorgan Chase	12/02/2026	116,000	(44,901)	(42,850)	1,943
AviChina Industry & Technology Co., Ltd., Class H	HIHDO/N	Monthly	JPMorgan Chase	12/02/2026	244,000	(97,449)	(90,133)	7,382

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Industrials – (continued)								
Beijer Ref AB	STIB1D	Monthly	JPMorgan Chase	04/14/2027	10,545	$ (140,426)	$ (154,558)	$ (17,095)
Cadeler A/S	NOWA	Monthly	JPMorgan Chase	12/02/2026	23,750	(134,225)	(130,158)	(1,445)
Canadian Pacific Kansas City, Ltd.	CAONREPO	Monthly	JPMorgan Chase	06/23/2027	1,963	(176,108)	(170,189)	2,562
Catrion Catering Holding Co.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	1,378	(28,468)	(27,452)	1,035
Chemring Group PLC	SONIO/N	Monthly	JPMorgan Chase	12/31/2026	15,573	(109,982)	(105,826)	3,278
Discoverie Group PLC	SONIO/N	Monthly	JPMorgan Chase	04/14/2027	10,045	(92,210)	(90,281)	(14)
DiscoverIE Group PLC	SONIO/N	Monthly	JPMorgan Chase	04/14/2027	5,469	(50,204)	(49,153)	(8)
Ecopro Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	03/12/2027	1,726	(124,498)	(120,477)	4,248
Experian PLC	SONIO/N	Monthly	JPMorgan Chase	03/18/2027	3,952	(135,368)	(133,197)	(844)
Ferrovial NV	ESTRON	Monthly	JPMorgan Chase	06/16/2027	1,892	(122,532)	(129,679)	(9,530)
Fincantieri S.p.A	ESTRON	Monthly	JPMorgan Chase	04/14/2027	9,174	(116,157)	(104,435)	10,565
Fugro NV	ESTRON	Monthly	JPMorgan Chase	06/16/2027	10,938	(148,474)	(118,317)	28,743
Gamuda Bhd	OBFR01	Monthly	JPMorgan Chase	06/16/2027	127,900	(134,002)	(137,413)	(3,061)
Georg Fischer AG	SSARON	Monthly	JPMorgan Chase	06/16/2027	2,609	(139,557)	(135,113)	2,725
GFL Environmental, Inc.	CAONREPO	Monthly	JPMorgan Chase	12/30/2026	2,959	(108,361)	(108,805)	(2,279)
Grab Holdings, Ltd., Class A	OBFR01	Monthly	JPMorgan Chase	02/17/2027	39,492	(129,139)	(148,885)	(19,467)
IMCD NV	ESTRON	Monthly	JPMorgan Chase	03/12/2027	1,374	(140,033)	(124,242)	14,456
Interpump Group S.p.A	ESTRON	Monthly	JPMorgan Chase	04/14/2027	2,805	(108,167)	(108,591)	(1,502)
Interroll Holding AG	SSARON	Monthly	JPMorgan Chase	04/14/2027	65	(116,819)	(102,467)	12,858
Keisei Electric Railway Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	01/07/2027	16,600	(112,739)	(118,798)	(7,480)
KEPCO Engineering & Construction Co., Inc.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	1,573	(140,778)	(110,970)	29,814
Kingspan Group PLC	ESTRON	Monthly	JPMorgan Chase	11/03/2026	1,490	(138,222)	(136,261)	613
Korea Aerospace Industries, Ltd.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	1,278	(115,374)	(121,411)	(5,757)
L&F Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	487	(45,955)	(35,551)	10,381
Melrose Industries PLC	SONIO/N	Monthly	JPMorgan Chase	07/14/2026	21,044	(126,566)	(132,696)	(7,175)
MTU Aero Engines AG	ESTRON	Monthly	JPMorgan Chase	07/21/2027	367	(139,863)	(152,930)	(14,949)
NIDEC Corp.	MUTKCALM	Monthly	JPMorgan Chase	01/20/2027	8,400	(135,817)	(138,069)	(3,933)

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Industrials – (continued)								
POSCO Future M Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	03/12/2027	944	$ (116,188)	$ (108,442)	$ 8,030
QPS Holdings, Inc.	MUTKCALM	Monthly	JPMorgan Chase	07/22/2027	9,800	(138,816)	(118,959)	17,746
Red Cat Holdings, Inc.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	11,696	(131,921)	(124,562)	7,502
Rheinmetall AG	ESTRON	Monthly	JPMorgan Chase	04/14/2027	106	(146,605)	(120,605)	24,564
Richtech Robotics, Inc., Class B	OBFR01	Monthly	JPMorgan Chase	05/11/2027	55,682	(122,500)	(117,489)	5,216
ROCKWOOL A/S, Class B	DKDR1T	Monthly	JPMorgan Chase	03/12/2027	4,024	(125,882)	(129,065)	(4,404)
Rosebank Industries PLC	SONIO/N	Monthly	JPMorgan Chase	07/21/2027	30,158	(136,328)	(132,667)	2,510
Silex Systems, Ltd.	RBACOR	Monthly	JPMorgan Chase	01/20/2027	38,131	(139,481)	(142,722)	(4,997)
SM Investments Corp.	OBFR01	Monthly	JPMorgan Chase	11/04/2026	13,740	(132,040)	(132,454)	(271)
Stadler Rail AG	SSARON	Monthly	JPMorgan Chase	06/16/2027	4,961	(133,678)	(142,638)	(10,607)
Starlux Airlines Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	210,000	(141,567)	(139,248)	2,210
Sunebelt Rentals Holdings, Inc.	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	2,013	(164,555)	(146,845)	16,351
Ta Ya Electric Wire & Cable	OBFR01	Monthly	JPMorgan Chase	05/12/2027	104,000	(120,306)	(125,178)	(7,201)
Tatung Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	151,000	(134,641)	(130,321)	4,444
Thomson Reuters Corp.	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	1,747	(143,646)	(142,692)	(1,483)
TOMRA Systems ASA	NOWA	Monthly	JPMorgan Chase	09/09/2026	13,793	(137,764)	(132,799)	(625)
UBTech Robotics Corp., Ltd., Class H	HIHDO/N	Monthly	JPMorgan Chase	07/21/2027	10,194	(140,560)	(134,632)	5,816
Vossloh AG	ESTRON	Monthly	JPMorgan Chase	05/12/2027	1,700	(124,022)	(122,160)	592
						(6,285,711)	(6,132,211)	87,105
Information Technology								
Abaxx Technologies, Inc.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	4,600	(117,188)	(91,595)	24,262
Addnode Group AB	STIB1D	Monthly	JPMorgan Chase	07/21/2027	30,766	(138,670)	(130,191)	4,342
Appier Group, Inc.	MUTKCALM	Monthly	JPMorgan Chase	07/14/2026	23,500	(120,505)	(117,874)	1,145
Bit Digital, Inc.	OBFR01	Monthly	JPMorgan Chase	06/15/2027	81,700	(138,890)	(147,060)	(7,852)
Cellebrite DI, Ltd.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	10,700	(134,877)	(156,220)	(21,184)
Cerillion PLC	SONIO/N	Monthly	JPMorgan Chase	02/17/2027	8,381	(136,681)	(121,167)	14,428
Cheng Uei Precision Industry Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	110,000	(129,851)	(132,240)	(2,493)
Chinasoft International, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	03/12/2027	248,000	(124,046)	(92,219)	31,911

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Information Technology – (continued)								
Cleanspark, Inc.	OBFR01	Monthly	JPMorgan Chase	04/13/2027	10,352	$ (154,245)	$ (150,622)	$ 3,726
Coretronic Corp.	OBFR01	Monthly	JPMorgan Chase	12/30/2026	46,000	(98,730)	(126,719)	(28,798)
Dassault Systemes SE	ESTRON	Monthly	JPMorgan Chase	01/21/2027	7,523	(168,039)	(153,449)	12,938
Digital Garage, Inc.	MUTKCALM	Monthly	JPMorgan Chase	05/12/2027	11,100	(129,539)	(130,316)	(2,410)
GDS Holdings, Ltd., Class A	HIHDO/N	Monthly	JPMorgan Chase	06/16/2027	26,600	(116,690)	(98,928)	17,868
Horizon Robotics	HIHDO/N	Monthly	JPMorgan Chase	12/02/2026	243,000	(142,753)	(127,373)	15,421
Keyence Corp.	MUTKCALM	Monthly	JPMorgan Chase	08/02/2027	400	(191,875)	(202,195)	(11,096)
Kingdee International Software Group Co., Ltd.	HIHDO/N	Monthly	JPMorgan Chase	12/30/2026	136,000	(128,415)	(103,687)	24,817
LINK Mobility Group Holding ASA	NOWA	Monthly	JPMorgan Chase	12/30/2026	65,197	(160,197)	(166,849)	(13,410)
Macquarie Technology Group, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/19/2027	2,597	(141,230)	(126,307)	11,862
Nemetschek SE	ESTRON	Monthly	JPMorgan Chase	04/14/2027	1,889	(133,773)	(115,004)	17,439
Netskope, Inc., Class A	OBFR01	Monthly	JPMorgan Chase	04/13/2027	15,891	(136,663)	(173,848)	(37,106)
Oracle Corp. Japan	MUTKCALM	Monthly	JPMorgan Chase	06/16/2027	2,600	(145,248)	(133,266)	(3,801)
QT Group Oyj	ESTRON	Monthly	JPMorgan Chase	07/19/2027	1,409	(39,644)	(37,367)	1,686
S&S Tech Corp.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	1,809	(73,359)	(66,499)	6,944
Sanken Electric Co., Ltd.	MUTKCALM	Monthly	JPMorgan Chase	09/09/2026	2,400	(118,359)	(171,192)	(54,330)
SenseTime Group, Inc., Class B	HIHDO/N	Monthly	JPMorgan Chase	05/12/2027	756,000	(143,011)	(130,135)	12,811
Sercomm Corp.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	52,000	(138,764)	(132,939)	5,844
Sino-American Silicon Products, Inc.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	28,000	(126,821)	(160,819)	(33,686)
SUNeVision Holdings, Ltd.	HIHDO/N	Monthly	JPMorgan Chase	02/17/2027	185,000	(125,582)	(103,178)	22,566
TechWing, Inc.	OBFR01	Monthly	JPMorgan Chase	06/16/2027	3,721	(140,618)	(131,414)	9,546
Unisem M Bhd	OBFR01	Monthly	JPMorgan Chase	06/16/2027	118,900	(137,732)	(139,011)	(921)
Vnet Group, Inc.	OBFR01	Monthly	JPMorgan Chase	07/20/2027	15,000	(139,109)	(120,600)	18,666
Weimob, Inc.	HIHDO/N	Monthly	JPMorgan Chase	01/20/2027	728,000	(126,332)	(105,648)	20,514
Wisetech Global, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/21/2027	5,384	(143,204)	(123,518)	16,976
Xero, Ltd.	RBACOR	Monthly	JPMorgan Chase	12/31/2026	2,455	(132,411)	(123,419)	7,473
Xiaomi Corp., Class B	HIHDO/N	Monthly	JPMorgan Chase	12/30/2026	35,000	(117,543)	(97,213)	20,390

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Information Technology – (continued)								
YC Corp.	OBFR01	Monthly	JPMorgan Chase	07/22/2027	13,789	$ (140,520)	$ (119,344)	$ 21,017
						(4,731,114)	(4,559,425)	127,505
Materials								
AbraSilver Resource Corp.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	12,409	(138,650)	(125,206)	11,943
Advanced Petrochemical Co.	OBFR01	Monthly	JPMorgan Chase	10/07/2026	24,011	(158,120)	(151,724)	6,577
Air Liquide SA	ESTRON	Monthly	JPMorgan Chase	08/02/2027	600	(118,124)	(118,816)	(650)
Alpha HPA, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/14/2026	231,683	(121,185)	(104,313)	15,161
ASP Isotopes, Inc.	OBFR01	Monthly	JPMorgan Chase	02/17/2027	21,084	(123,341)	(131,143)	(7,557)
Bellevue Gold, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/21/2027	110,646	(126,383)	(94,123)	29,869
Canfor Corp.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	13,540	(137,417)	(128,693)	7,249
Chung Hung Steel Corp.	OBFR01	Monthly	JPMorgan Chase	07/19/2027	248,000	(141,337)	(134,847)	6,454
Cia Ferro Ligas Da Bahia - FERBASA	OBFR01	Monthly	JPMorgan Chase	05/12/2027	73,800	(85,401)	(84,489)	1,070
Cia Siderurgica Nacional SA	OBFR01	Monthly	JPMorgan Chase	07/21/2027	116,300	(131,866)	(104,083)	27,934
Collective Mining, Ltd.	CAONREPO	Monthly	JPMorgan Chase	06/15/2027	8,100	(105,332)	(99,662)	3,928
Elkem ASA	NOWA	Monthly	JPMorgan Chase	01/20/2027	46,771	(156,721)	(151,340)	(1,117)
Ence Energia y Celulosa SA	ESTRON	Monthly	JPMorgan Chase	02/17/2027	47,653	(133,224)	(124,824)	7,616
Givaudan SA	SSARON	Monthly	JPMorgan Chase	05/12/2027	42	(166,126)	(177,650)	(13,647)
i-80 Gold Corp.	CAONREPO	Monthly	JPMorgan Chase	05/11/2027	94,586	(130,403)	(137,386)	(9,223)
Ibstock PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	106,267	(133,009)	(129,470)	2,464
IGO, Ltd.	RBACOR	Monthly	JPMorgan Chase	06/17/2027	24,095	(142,780)	(124,007)	17,179
Iluka Resources, Ltd.	RBACOR	Monthly	JPMorgan Chase	03/12/2027	23,757	(119,094)	(116,966)	798
IperionX, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/21/2027	42,236	(138,504)	(120,767)	15,039
Ivanhoe Mines, Ltd., Class A	CAONREPO	Monthly	JPMorgan Chase	05/11/2027	15,799	(125,925)	(123,763)	21
Jastrzebska Spolka Weglowa SA	WIBOON	Monthly	JPMorgan Chase	07/21/2027	19,727	(140,035)	(130,655)	5,438
Metsa Board Oyj, Class B	ESTRON	Monthly	JPMorgan Chase	05/12/2027	44,476	(143,044)	(138,458)	3,156
Mondi PLC	SONIO/N	Monthly	JPMorgan Chase	05/12/2027	8,113	(78,106)	(73,655)	3,806
Montage Gold Corp.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	11,100	(135,947)	(126,242)	8,172
National Industrialization Co.	OBFR01	Monthly	JPMorgan Chase	05/04/2027	37,159	(97,505)	(89,418)	7,990

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Materials – (continued)								
Northern Dynasty Minerals, Ltd.	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	69,058	$ (128,432)	$ (131,956)	$ (5,903)
Novonesis Novozymes B	DKDR1T	Monthly	JPMorgan Chase	10/07/2026	2,460	(149,159)	(155,353)	(7,705)
Poongsan Corp.	OBFR01	Monthly	JPMorgan Chase	05/12/2027	1,296	(59,605)	(54,106)	5,563
Robertet SA	ESTRON	Monthly	JPMorgan Chase	04/14/2027	163	(154,599)	(150,246)	588
Saudi Industrial Investment Group	OBFR01	Monthly	JPMorgan Chase	02/17/2027	40,471	(152,556)	(143,597)	9,504
Saudi Kayan Petrochemical Co.	OBFR01	Monthly	JPMorgan Chase	11/03/2026	83,579	(124,462)	(115,649)	8,695
Skeena Resources, Ltd.	CAONREPO	Monthly	JPMorgan Chase	06/15/2027	4,619	(115,454)	(123,108)	(9,564)
Snowline Gold Corp.	CAONREPO	Monthly	JPMorgan Chase	07/20/2027	15,140	(143,615)	(136,855)	5,219
Svenska Cellulosa AB SCA, Class B	STIB1D	Monthly	JPMorgan Chase	06/16/2027	13,378	(141,549)	(136,818)	1,806
Symrise AG	ESTRON	Monthly	JPMorgan Chase	07/28/2027	1,585	(159,191)	(158,991)	1,442
Vidrala SA	ESTRON	Monthly	JPMorgan Chase	04/14/2027	1,678	(150,041)	(160,953)	(12,403)
Vizsla Silver Corp.	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	37,900	(121,920)	(124,530)	(4,850)
WA1 Resources, Ltd.	RBACOR	Monthly	JPMorgan Chase	07/21/2027	14,827	(142,348)	(118,008)	21,392
West Fraser Timber Co., Ltd.	CAONREPO	Monthly	JPMorgan Chase	06/15/2027	2,374	(156,744)	(160,711)	(7,320)
Yieh Phui Enterprise Co., Ltd.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	348,000	(150,481)	(147,816)	2,964
						(5,277,735)	(5,060,397)	159,098
Real Estate								
Africa Israel Residences, Ltd.	SHIR	Monthly	JPMorgan Chase	05/13/2027	1,099	(76,768)	(80,116)	(3,527)
Aura Investments, Ltd.	SHIR	Monthly	JPMorgan Chase	02/17/2027	20,612	(123,224)	(127,525)	(4,383)
Boardwalk Real Estate Investment Trust	CAONREPO	Monthly	JPMorgan Chase	04/13/2027	2,891	(135,930)	(131,988)	1,333
Dar Al Arkan Real Estate Development Co.	OBFR01	Monthly	JPMorgan Chase	07/21/2027	16,857	(78,447)	(80,832)	(2,297)
Electra Real Estate, Ltd.	SHIR	Monthly	JPMorgan Chase	09/09/2026	8,483	(132,141)	(127,585)	4,113
Entra ASA	NOWA	Monthly	JPMorgan Chase	07/21/2027	13,026	(136,809)	(138,965)	(5,558)
FastPartner AB, Class A	STIB1D	Monthly	JPMorgan Chase	06/16/2027	23,606	(96,696)	(92,666)	2,033
Goodman Group	RBACOR	Monthly	JPMorgan Chase	12/31/2026	6,230	(138,615)	(134,420)	1,939
Israel Canada T.R, Ltd.	SHIR	Monthly	JPMorgan Chase	08/05/2026	18,064	(111,763)	(106,892)	4,614
LAMDA Development SA	ESTRON	Monthly	JPMorgan Chase	07/21/2027	18,024	(139,425)	(137,505)	37
REIT Azorim HF Living, Ltd.	SHIR	Monthly	JPMorgan Chase	05/13/2027	671	(1,294)	(1,396)	(101)

Showing percentage of net assets as of June 30, 2026

Total Return Swaps - Short (1.26%) (continued)

Reference Entity	Receive	Payment Frequency	Counterparty	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Real Estate – (continued)								
Sagax AB, Class B	STIB1D	Monthly	JPMorgan Chase	04/14/2027	2,690	$ (45,919)	$ (42,783)	$ 2,168
SM Prime Holdings, Inc.	OBFR01	Monthly	JPMorgan Chase	04/14/2027	460,000	(133,366)	(135,822)	(2,255)
TAG Immobilien AG	ESTRON	Monthly	JPMorgan Chase	05/12/2027	5,729	(85,510)	(92,517)	(7,122)
VGP NV	ESTRON	Monthly	JPMorgan Chase	06/16/2027	1,583	(144,655)	(152,603)	(9,357)
Wallenstam AB, Class B	STIB1D	Monthly	JPMorgan Chase	03/12/2027	34,378	(141,873)	(139,575)	(674)
						(1,722,435)	(1,723,190)	(19,037)
Utilities								
ACWA Power Co.	OBFR01	Monthly	JPMorgan Chase	01/20/2027	2,612	(136,869)	(134,931)	2,078
Auren Energia SA	OBFR01	Monthly	JPMorgan Chase	07/19/2027	64,700	(151,134)	(145,385)	6,028
Axia Energia SA	OBFR01	Monthly	JPMorgan Chase	08/03/2027	9,899	(93,430)	(101,652)	(8,138)
EDP Renewables SA	ESTRON	Monthly	JPMorgan Chase	01/07/2027	86	(1,328)	(1,389)	(74)
EDP Renovaveis SA	ESTRON	Monthly	JPMorgan Chase	01/07/2027	9,653	(149,097)	(155,939)	(8,323)
Energisa S/A	OBFR01	Monthly	JPMorgan Chase	05/12/2027	11,100	(98,535)	(103,210)	(4,493)
Energix-Renewable Energies, Ltd.	SHIR	Monthly	JPMorgan Chase	05/13/2027	18,382	(152,053)	(161,433)	(10,209)
Enlight Renewable Energy, Ltd.	SHIR	Monthly	JPMorgan Chase	01/07/2027	1,604	(147,807)	(141,646)	5,867
Oklo, Inc.	OBFR01	Monthly	JPMorgan Chase	06/15/2027	2,027	(109,499)	(106,073)	3,676
Orsted AS	DKDR1T	Monthly	JPMorgan Chase	07/21/2027	5,920	(134,705)	(133,079)	(204)
Scatec ASA	NOWA	Monthly	JPMorgan Chase	12/30/2026	13,744	(142,298)	(135,013)	1,558
Voltalia SA	ESTRON	Monthly	JPMorgan Chase	01/20/2027	15,779	(139,632)	(132,257)	6,319
						(1,456,387)	(1,452,007)	(5,915)
Total Reference Entity - Short						$ (37,568,725)	$ (36,718,066)	$ 515,322
Net Value of Reference Entity						$ 1,861,445	$ 2,414,942	$ 554,875

* Includes unrealized appreciation (depreciation) on foreign currency translation, open trades, dividend receivables/payables and swap receivables/payables.

\# Illiquid security as determined under procedures approved by the Board of Directors. The aggregate value of illiquid securities is $(30,628), which is -0.08% of total net assets.

Δ Security was fair valued using significant unobservable inputs. As such, the security is classified as Level 3 in the fair value hierarchy.

BUBOR01M - National Bank of Hungary Budapest Interbank Offered Rates 1 Month
BBSW1M - Australian Bank Bill Short Term Rates 1 Month
CAONREPO - Canadian Overnight Repo Rate Average
CIBO01M - Copenhagen Interbank Offered Rates 1 Month
ESTRON - Euro Short Term Rate Volume Weighted Trimmed Mean Rate
HIHD01M - Hong King Interbank Offered Rate Fixings 1 Month
HIHDO/N - Hong King Interbank Offered Rate Fixings Overnight

JIBA1M - *South Africa Johannesburg Interbank Agreed Rate 1 Month*
MXIBTIIE - *Mexico Interbank Equlibrium Interbank Interest Rate 28 Day*
MUTKCALM - *Bank of Japan Final Result: Unsecured Overnight Call Rate*
NIBOR1M - *Oslo Bors Norway Interbank Offered Rate Fixing 1 Month*
NOWA - *Norwegian Overnight Weighted Average*
NZOCR - *Reserve Bank of New Zealand Official Cash Rate*
OBFR01 - *United States Overnight Bank Funding Rate*
RBACOR - *Reserve Bank of Australia Cash Overnight Rate*
SAONBOR - *South African Benchmark Overnight Rate*
SHIR - *Shekel Overnight Risk Free Rate*
SIBCSORA - *Singapore Domestic Interbank Overnight Rate Average*
SONIO/N - *Sterling Overnight Index Average Interest Rate Benchmark*
SSARON - *Swiss Average Rate Intraday Value*
STIB1D - *Stockholm Interbank Offered Rate 1 Day*
STIB1M - *Stockholm Interbank Offered Rates 1 Month*
WIBO1M - *Warsaw Interbank Bid/Offered Rates 1 Month*
WIBOON - *Warsaw Interbank Bid/Offered Rates Overnight*
DKDR1T - *Danish Krone Overnight Deposit*