

**Multi-Hedge Strategies Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

September 30, 2023

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 25.2%</b>		
<b>Consumer, Non-cyclical - 6.5%</b>		
Horizon Therapeutics plc <sup>1,1</sup>	14,874	\$ 1,720,773
Abcam plc ADR <sup>*</sup>	45,304	1,025,230
Amedisys, Inc. <sup>*,1</sup>	10,905	1,018,527
Seagen, Inc. <sup>*,1</sup>	4,755	1,008,773
Intercept Pharmaceuticals, Inc. <sup>*</sup>	41,449	768,464
<b>Total Consumer, Non-cyclical</b>		<b>5,541,767</b>
<b>Technology - 5.8%</b>		
VMware, Inc. — Class A <sup>*,1</sup>	12,600	2,097,653
New Relic, Inc. <sup>*,1</sup>	11,976	1,025,385
Arco Platform Ltd. — Class A <sup>*</sup>	51,923	715,499
Activision Blizzard, Inc. <sup>1</sup>	6,659	623,482
Splunk, Inc. <sup>*</sup>	3,526	515,677
<b>Total Technology</b>		<b>4,977,696</b>
<b>Consumer, Cyclical - 5.8%</b>		
Sovos Brands, Inc. <sup>*</sup>	57,776	1,302,849
Capri Holdings Ltd. <sup>*,1</sup>	24,474	1,287,577
Veritiv Corp.	6,071	1,025,392
NEOGAMES S.A. <sup>*</sup>	19,035	513,945
iRobot Corp. <sup>*,1</sup>	12,316	466,776
Spirit Airlines, Inc. <sup>1</sup>	21,083	347,870
<b>Total Consumer, Cyclical</b>		<b>4,944,409</b>
<b>Financial - 3.2%</b>		
Avantax, Inc. <sup>*</sup>	21,542	551,044
Greenhill & Company, Inc.	32,619	482,761
Lakeland Bancorp, Inc.	36,286	457,929
Sculptor Capital Management, Inc.	21,718	251,929
Cambridge Bancorp	3,642	226,860
RPT Realty REIT	20,895	220,651
Great Ajax Corp. REIT	33,337	214,690
Argo Group International Holdings Ltd.	5,511	164,448
Hersha Hospitality Trust — Class A REIT	15,639	154,201
Global Net Lease, Inc. REIT	14	135
<b>Total Financial</b>		<b>2,724,648</b>
<b>Industrial - 2.7%</b>		
National Instruments Corp. <sup>1</sup>	14,539	866,815
CIRCOR International, Inc. <sup>*</sup>	14,025	781,894
Chase Corp.	5,116	650,909
<b>Total Industrial</b>		<b>2,299,618</b>
<b>Energy - 1.2%</b>		
Denbury, Inc. <sup>*</sup>	10,342	1,013,631
<b>Total Common Stocks</b>		<b>21,501,769</b>
(Cost \$20,636,247)		
<b>RIGHTS<sup>†††</sup> - 0.0%</b>		
<b>Consumer, Non-cyclical - 0.0%</b>		
Alexion Pharmaceuticals, Inc. <sup>*</sup>		
Novartis AG <sup>*</sup>	34,843	—
Johnson & Johnson <sup>*</sup>	9,562	—
	3,841	—
<b>Total Consumer, Non-cyclical</b>		<b>—</b>
<b>Total Rights</b>		<b>—</b>
(Cost \$3,729)		
<b>MUTUAL FUNDS<sup>†</sup> - 17.6%</b>		
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	674,462	6,576,008
Guggenheim Strategy Fund II <sup>2</sup>	269,618	6,543,631
Guggenheim Strategy Fund III <sup>2</sup>	79,031	1,919,669
<b>Total Mutual Funds</b>		<b>15,039,308</b>
(Cost \$15,386,814)		
<b>CLOSED-END FUNDS<sup>†</sup> - 6.3%</b>		
Tekla Life Sciences Investors	11,715	146,086
Tekla Healthcare Investors	9,297	144,568
Nuveen California Quality Municipal Income Fund	14,808	142,897
General American Investors Company, Inc.	3,467	142,632
Nuveen AMT-Free Municipal Credit Income Fund	13,816	142,443
BlackRock MuniHoldings California Quality Fund, Inc. <sup>3</sup>	14,833	141,803
Nuveen New Jersey Quality Municipal Income Fund	13,173	139,370
SRH Total Return Fund, Inc.	10,720	139,146
Gabelli Dividend & Income Trust	6,941	134,933
Pioneer Municipal High Income Fund Trust	17,861	129,135
Clough Global Equity Fund	16,960	92,941
Western Asset Inflation-Linked Opportunities & Income Fund	11,218	92,324
DWS Municipal Income Trust	11,572	89,104
Nuveen Real Asset Income and Growth Fund	8,257	87,689
Adams Diversified Equity Fund, Inc.	5,167	85,979
Nuveen AMT-Free Quality Municipal Income Fund	8,746	84,661
BlackRock New York Municipal Income Trust	9,146	83,229
Western Asset Managed Municipals Fund, Inc.	8,935	79,790
BNY Mellon Strategic Municipal Bond Fund, Inc.	14,719	73,153
Invesco Pennsylvania Value Municipal Income Trust	8,020	71,779
Nuveen Pennsylvania Quality Municipal Income Fund	6,968	70,865
Mexico Fund, Inc.	4,232	69,701
BlackRock MuniYield New York Quality Fund, Inc.	7,740	68,576
Western Asset Emerging Markets Debt Fund, Inc.	7,537	62,557
BNY Mellon Municipal Income, Inc.	10,605	60,130
BlackRock MuniYield Michigan Quality Fund, Inc.	5,761	57,207
Gabelli Healthcare & WellnessRx Trust	6,556	56,250

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<b>CLOSED-END FUNDS<sup>†</sup> - 6.3% (continued)</b>		
BlackRock MuniHoldings New York Quality Fund, Inc.	5,607	51,192
abrln National Municipal Income Fund	5,926	51,023
Neuberger Berman Municipal Fund, Inc. <sup>3</sup>	4,880	44,945
GAMCO Natural Resources Gold & Income Trust	8,627	42,618
Voya Infrastructure Industrials and Materials Fund	3,946	37,211
Invesco Trust for Investment Grade New York Municipals	4,006	36,495
Swiss Helvetia Fund, Inc.	4,650	35,526
Neuberger Berman California Municipal Fund, Inc.	3,227	31,592
Morgan Stanley Emerging Markets Debt Fund, Inc. <sup>3</sup>	4,456	28,919
LMP Capital and Income Fund, Inc.	2,268	28,350
Nuveen Massachusetts Quality Municipal Income Fund	2,980	28,250
Nuveen Arizona Quality Municipal Income Fund	2,573	24,778
Neuberger Berman New York Municipal Fund, Inc.	2,828	24,773
Voya Global Advantage and Premium Opportunity Fund	2,268	18,824
Nuveen Credit Strategies Income Fund	3,580	18,115
Nuveen Municipal Value Fund, Inc.	2,186	18,056
BlackRock Enhanced Equity Dividend Trust	2,365	17,998
Blackstone Strategic Credit Fund	1,637	17,991
Nuveen S&P 500 Buy-Write Income Fund	1,421	17,990
Nuveen Dow 30sm Dynamic Overwrite Fund	1,309	17,933
BlackRock Resources & Commodities Strategy Trust	1,937	17,840
Allspring Income Opportunities	2,924	17,836
Flaherty & Crumrine Preferred and Income Securities Fund, Inc.	1,373	17,808
BlackRock Municipal 2030 Target Term Trust	913	17,721
BlackRock Taxable Municipal Bond Trust	1,164	17,646
Nuveen New York AMT-Free Quality Municipal Income Fund	1,867	17,643
Virtus Convertible & Income Fund	5,667	17,624
Eaton Vance Tax-Managed Global Diversified Equity Income Fund	2,390	17,614
Eaton Vance Tax-Advantaged Dividend Income Fund	830	17,579
Virtus Convertible & Income Fund II	6,362	17,559
Nuveen Quality Municipal Income Fund	1,731	17,552
Aberdeen Total Dynamic Dividend Fund	2,316	17,509
John Hancock Premium Dividend Fund	1,814	17,451
Nuveen Municipal High Income Opportunity Fund	1,879	17,437
PGIM Global High Yield Fund, Inc.	1,615	17,410
BlackRock Municipal Income Fund, Inc.	1,712	17,377
Nuveen Municipal Credit Income Fund	1,664	17,356
Eaton Vance Tax-Advantaged Global Dividend Income Fund	1,128	17,349
New Germany Fund, Inc.	2,122	17,337
Eaton Vance Municipal Bond Fund	1,934	17,329
BlackRock MuniYield Quality Fund, Inc.	1,692	17,309
BlackRock MuniYield Quality Fund III, Inc.	1,803	17,219
BlackRock MuniHoldings Fund, Inc.	1,667	17,187
Tekla Healthcare Opportunities Fund	1,011	17,167
Duff & Phelps Utility and Infrastructure Fund, Inc.	1,984	17,102
John Hancock Tax-Advantaged Dividend Income Fund	958	17,014
Invesco Municipal Opportunity Trust	2,064	16,987
BlackRock Municipal Income Trust	1,906	16,906
BNY Mellon Strategic Municipals, Inc.	3,157	16,827
Cohen & Steers Quality Income Realty Fund, Inc.	1,660	16,799
Ellsworth Growth and Income Fund Ltd. <sup>3</sup>	2,074	16,696
Western Asset Intermediate Muni Fund, Inc.	2,322	16,626
PGIM High Yield Bond Fund, Inc.	1,395	16,433
BlackRock Enhanced Global Dividend Trust	1,742	16,427
Eaton Vance Risk-Managed Diversified Equity Income Fund	2,115	16,243
BlackRock Enhanced International Dividend Trust	3,202	15,978
Invesco Trust for Investment Grade Municipals	1,860	15,810
BlackRock MuniHoldings New Jersey Quality Fund, Inc.	1,547	15,656
Eaton Vance Floating-Rate Income Trust	1,264	15,560
Invesco Quality Municipal Income Trust	1,830	15,354
BlackRock MuniYield Fund, Inc.	1,656	15,202

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<b>CLOSED-END FUNDS<sup>†</sup> - 6.3% (continued)</b>		
Western Asset High Income Opportunity Fund, Inc.	4,167	\$ 15,168
BlackRock Municipal Income Trust II	1,656	15,136
Nuveen S&P 500 Dynamic Overwrite Fund	1,017	15,072
Nuveen California AMT-Free Quality Municipal Income Fund	1,463	15,010
Invesco Municipal Trust	1,789	14,920
Invesco Value Municipal Income Trust	1,430	14,872
Gabelli Global Small and Mid Capital Value Trust	1,425	14,763
BlackRock MuniHoldings Quality Fund II, Inc.	1,661	14,584
Apollo Senior Floating Rate Fund, Inc.	1,080	14,515
BlackRock California Municipal Income Trust	1,404	14,447
Invesco California Value Municipal Income Trust	1,705	14,373
Eaton Vance Tax-Advantaged Global Dividend Opportunities Fund	673	14,369
Western Asset High Yield Defined Opportunity Fund, Inc.	1,249	14,351
Herzfeld Caribbean Basin Fund, Inc.	4,280	14,294
Eaton Vance Senior Floating-Rate Trust	1,164	14,096
Eaton Vance Tax-Managed Buy-Write Income Fund	1,114	14,047
Invesco Advantage Municipal Income Trust II	1,859	13,775
John Hancock Hedged Equity & Income Fund	1,428	13,666
Putnam Municipal Opportunities Trust	1,476	13,579
Eaton Vance Municipal Income 2028 Term Trust	795	13,483
Blackstone Long-Short Credit Income Fund	1,155	13,456
RiverNorth Opportunities Fund, Inc.	1,274	13,390
BlackRock Municipal Income Quality Trust	1,336	13,173
Putnam Managed Municipal Income Trust	2,404	13,150
PIMCO Municipal Income Fund III	2,013	13,024
Nuveen Real Estate Income Fund	1,928	12,918
BlackRock MuniVest Fund, Inc.	2,119	12,841
Nuveen New York Quality Municipal Income Fund	1,304	12,610
Flaherty & Crumrine Total Return Fund, Inc.	916	12,540
MFS Intermediate Income Trust	4,672	12,521
MFS Multimarket Income Trust	2,860	12,184
MFS Charter Income Trust	2,053	12,010
Pioneer Diversified High Income Fund, Inc.	1,159	11,845
BlackRock MuniYield Quality Fund II, Inc.	1,314	11,813
Western Asset Inflation-Linked Income Fund	1,502	11,746
Federated Hermes Premier Municipal Income Fund	1,209	11,582
PIMCO California Municipal Income Fund	1,380	11,509
PIMCO California Municipal Income Fund II	2,282	11,456
Neuberger Berman Real Estate Securities Income Fund, Inc.	4,087	11,403
Nuveen New York Municipal Value Fund	1,414	11,326
John Hancock Investors Trust	908	11,032
Miller/Howard High Dividend Fund	1,111	11,021
Nuveen Virginia Quality Municipal Income Fund	1,156	10,982
Allspring Global Dividend Opportunity Fund	2,704	10,897
Western Asset Municipal High Income Fund, Inc.	1,778	10,828
Principal Real Estate Income Fund	1,181	10,664
Nuveen Select Maturities Municipal Fund	1,257	10,647
Franklin Universal Trust	1,674	10,630
European Equity Fund, Inc.	1,327	10,550
Flaherty & Crumrine Preferred and Income Opportunity Fund, Inc.	1,411	10,498
abrdrn Australia Equity Fund, Inc.	2,648	10,460
Western Asset Investment Grade Income Fund, Inc.	928	10,440
Tortoise Power and Energy Infrastructure Fund, Inc.	769	10,274
Nuveen Municipal Income Fund, Inc.	1,188	10,217
BlackRock MuniYield Pennsylvania Quality Fund	981	10,173
Western Asset Municipal Partners Fund, Inc.	957	10,125
Sprott Focus Trust, Inc.	1,347	10,116
John Hancock Income Securities Trust	977	10,024
MFS Investment Grade Municipal Trust	1,408	9,955
Invesco High Income Trust II <sup>3</sup>	1,000	9,940
Nuveen Minnesota Quality Municipal Income Fund	1,013	9,877
John Hancock Tax-Advantaged Global Shareholder Yield Fund	2,234	9,830
Nuveen Floating Rate Income Fund/Closed-end Fund	1,194	9,803
BlackRock Floating Rate Income Strategies Fund, Inc.	771	9,730

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	Shares	Value
<b>CLOSED-END FUNDS<sup>†</sup> - 6.3% (continued)</b>		
BlackRock Debt Strategies Fund, Inc.	946	\$ 9,716
First Trust Specialty Finance and Financial Opportunities Fund	2,876	9,692
Credit Suisse High Yield Bond Fund	5,139	9,661
PIMCO New York Municipal Income Fund II	1,492	9,579
abrdn Japan Equity Fund, Inc.	1,787	9,560
Allspring Utilities and High Income Fund	1,087	9,500
Source Capital, Inc.	246	9,493
Voya Asia Pacific High Dividend Equity Income Fund	1,638	9,484
BlackRock Health Sciences Trust	242	9,474
First Trust Senior Floating Rate Income Fund II	947	9,470
DTF Tax-Free Income 2028 Term Fund, Inc.	887	9,464
Invesco Bond Fund	654	9,463
Insight Select Income Fund	628	9,439
Voya Emerging Markets High Dividend Equity Fund	1,898	9,357
Templeton Emerging Markets Fund/United States	825	9,331
First Trust High Income Long/Short Fund	867	9,294
Tri-Continental Corp.	349	9,280
BNY Mellon High Yield Strategies Fund	4,333	9,273
Gabelli Global Utility & Income Trust	685	9,254
Eaton Vance Tax Managed Global Buy Write Opportunities Fund	1,209	9,237
Royce Global Value Trust, Inc.	1,055	9,190
Nuveen California Select Tax-Free Income Portfolio	752	9,152
MFS Intermediate High Income Fund	5,821	9,139
Eaton Vance California Municipal Income Trust	992	9,087
abrdn Global Dynamic Dividend Fund, Inc.	1,048	9,076
Eaton Vance California Municipal Bond Fund	1,117	9,070
PIMCO New York Municipal Income Fund III	1,707	9,064
MFS High Yield Municipal Trust	2,893	9,055
Flaherty & Crumrine Preferred & Income Fund, Inc.	990	9,039
Eaton Vance Municipal Income Trust	1,011	9,008
Bancroft Fund Ltd.	571	9,005
abrdn Emerging Markets Equity Income Fund, Inc.	1,880	8,968
Royce Value Trust, Inc.	695	8,945
Lazard Global Total Return and Income Fund, Inc.	646	8,941
DWS Strategic Municipal Income Trust	1,186	8,931
Royce Micro-Capital Trust, Inc.	1,076	8,909
MFS Municipal Income Trust	1,952	8,882
MFS High Income Municipal Trust	2,842	8,867
Macquarie/First Trust Global Infrastructure/Utilities Dividend & Income Fund	1,263	8,765
Nuveen NASDAQ 100 Dynamic Overwrite Fund	390	8,763
AllianceBernstein National Municipal Income Fund, Inc.	928	8,667
Nuveen Preferred & Income Securities Fund	1,397	8,619
Nuveen Preferred & Income Opportunities Fund	1,358	8,596
Eaton Vance New York Municipal Bond Fund	1,032	8,555
Cohen & Steers Limited Duration Preferred and Income Fund, Inc.	500	8,535
BlackRock Credit Allocation Income Trust	878	8,499
CBRE Global Real Estate Income Fund	1,865	8,392
Virtus Total Return Fund, Inc.	1,719	8,251
Cohen & Steers Infrastructure Fund, Inc.	416	8,145
PIMCO New York Municipal Income Fund	1,113	8,025
Neuberger Berman Energy Infrastructure and Income Fund, Inc.	1,133	7,795
Ares Dynamic Credit Allocation Fund, Inc.	596	7,688
Templeton Global Income Fund	1,950	7,527
Nuveen New York Select Tax-Free Income Portfolio	647	7,466
Apollo Tactical Income Fund, Inc.	528	7,059
Templeton Emerging Markets Income Fund	1,508	6,952
Nuveen Multi-Asset Income Fund	612	6,805
Flaherty & Crumrine Dynamic Preferred and Income Fund, Inc.	399	6,691
Nuveen Multi-Market Income Fund	1,184	6,642
Saba Capital Income & Opportunities Fund	826	6,344
Clough Global Opportunities Fund	1,336	5,918
BlackRock Energy and Resources Trust	427	5,598
First Trust Mortgage Income Fund	486	5,426
Nuveen Preferred & Income Term Fund	309	5,306
Franklin Limited Duration Income Trust	820	4,994

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<b>CLOSED-END FUNDS<sup>†</sup> - 6.3% (continued)</b>		
Barings Global Short Duration High Yield Fund	376	\$ 4,775
Nuveen Missouri Quality Municipal Income Fund	516	4,752
BlackRock Long-Term Municipal Advantage Trust	507	4,548
Pioneer High Income Fund, Inc.	649	4,355
Nuveen California Municipal Value Fund, Inc.	520	4,269
Western Asset Mortgage Opportunity Fund, Inc.	365	3,909
Highland Global Allocation Fund	448	3,584
Putnam Premier Income Trust	1,051	3,521
BlackRock Income Trust, Inc.	307	3,494
Nuveen Global High Income Fund	279	3,192
Cohen & Steers Select Preferred and Income Fund, Inc.	152	2,750
Pioneer Floating Rate Fund, Inc.	302	2,721
BrandywineGLOBAL Global Income Opportunities Fund, Inc.	353	2,651
Clough Global Dividend and Income Fund	409	2,033
New America High Income Fund, Inc.	313	2,028
Western Asset Global Corporate Defined Opportunity Fund, Inc.	157	1,860
Putnam Master Intermediate Income Trust	391	1,181
RiverNorth Capital and Income Fund	73	1,112
MFS Government Markets Income Trust	298	912
Special Opportunities Fund, Inc.	56	612
Nuveen Intermediate Duration Municipal Term Fund	955	-
<b>Total Closed-End Funds</b> (Cost \$5,597,536)		<u>5,372,367</u>
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 13.9%</b>		
U.S. Treasury Bills		
4.66% due 10/05/23 <sup>4,5</sup>	\$ 6,570,000	6,567,114
5.17% due 11/02/23 <sup>5</sup>	5,400,000	5,375,402
<b>Total U.S. Treasury Bills</b> (Cost \$11,940,841)		<u>11,942,516</u>
<b>REPURCHASE AGREEMENTS<sup>††6</sup> - 26.6%</b>		
J.P. Morgan Securities LLC issued 09/29/23 at 5.30% due 10/02/23 <sup>1</sup>	12,799,999	12,799,999
Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23 <sup>1</sup>	4,972,182	4,972,182
BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23 <sup>1</sup>	4,923,077	4,923,077
<b>Total Repurchase Agreements</b> (Cost \$22,695,258)		<u>22,695,258</u>
	<b>Shares</b>	
<b>SECURITIES LENDING COLLATERAL<sup>†,7</sup> - 0.2%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund - Class X, 5.26% <sup>8</sup>	141,370	141,370
<b>Total Securities Lending Collateral</b> (Cost \$141,370)		<u>141,370</u>
<b>Total Investments - 89.8%</b> (Cost \$76,401,795)		<u>76,692,588</u>
<b>COMMON STOCKS SOLD SHORT<sup>†</sup> - (4.0)%</b>		
<b>Energy - (1.2)%</b>		
Exxon Mobil Corp.	8,687	(1,021,417)
<b>Financial - (1.3)%</b>		
Ellington Financial, Inc.	17,695	(220,657)
Eastern Bankshares, Inc.	17,725	(222,271)
Kimco Realty Corp.	12,639	(222,320)
Provident Financial Services, Inc.	30,186	(461,544)
<b>Total Financial</b>		<u>(1,126,792)</u>
<b>Technology - (1.5)%</b>		
Broadcom, Inc.	1,588	(1,318,961)
<b>Total Common Stocks Sold Short</b> (Proceeds \$2,899,763)		<u>(3,467,170)</u>
<b>EXCHANGE-TRADED FUNDS SOLD SHORT<sup>†</sup> - (6.0)%</b>		
SPDR Gold Shares — Class D	8	(1,372)
Financial Select Sector SPDR Fund	100	(3,317)
Energy Select Sector SPDR Fund	39	(3,525)
iShares Mortgage Real Estate ETF	200	(4,468)
iShares Agency Bond ETF	52	(5,502)
iShares 7-10 Year Treasury Bond ETF	73	(6,686)
iShares MSCI All Country Asia ex Japan ETF	116	(7,366)
VanEck Gold Miners ETF	425	(11,437)
iShares MSCI Emerging Markets ETF	476	(18,064)
Materials Select Sector SPDR Fund	233	(18,302)
Utilities Select Sector SPDR Fund	384	(22,629)
iShares Latin America 40 ETF	1,084	(27,707)
iShares Preferred & Income Securities ETF	1,212	(36,542)

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iShares U.S. Real Estate ETF	477	\$ (37,273)
SPDR Bloomberg Convertible Securities ETF	623	(42,239)
iShares iBoxx \$ Investment Grade Corporate Bond ETF	423	(43,155)
Schwab U.S. Aggregate Bond ETF	1,061	(46,928)
iShares Russell 1000 Growth ETF	215	(57,188)
iShares MBS ETF	804	(71,395)
SPDR S&P Biotech ETF	1,394	(101,790)
iShares Floating Rate Bond ETF	2,062	(104,935)
iShares Core High Dividend ETF	1,212	(119,855)
iShares Russell 2000 Index ETF	684	(120,890)
iShares JP Morgan USD Emerging Markets Bond ETF	1,691	(139,541)
iShares TIPS Bond ETF	1,536	(159,314)
Health Care Select Sector SPDR Fund	1,528	(196,715)
Invesco Senior Loan ETF	9,555	(200,559)
SPDR S&P 500 ETF Trust	729	(311,633)
iShares MSCI EAFE ETF	4,631	(319,169)
VanEck High Yield Muni ETF	6,631	(325,383)
iShares Russell 1000 Value ETF	2,179	(330,816)
SPDR Nuveen Bloomberg High Yield Municipal Bond ETF	14,634	(348,582)
iShares National Muni Bond ETF	3,697	(379,090)
SPDR Nuveen Bloomberg Municipal Bond ETF	16,253	(710,256)
iShares iBoxx High Yield Corporate Bond ETF	10,470	(771,848)
<b>Total Exchange-Traded Funds Sold Short</b> (Proceeds \$5,659,684)		(5,105,471)
<b>Total Securities Sold Short - (10.0)%</b> (Proceeds \$8,559,447)		\$ (8,572,641)
<b>Other Assets &amp; Liabilities, net - 20.2%</b>		17,318,026
<b>Total Net Assets - 100.0%</b>		\$ 85,437,973

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	31	Dec 2023	\$ 3,591,699	\$ 22,866
U.S. Treasury 10 Year Note Futures Contracts	58	Dec 2023	6,264,906	19,070
Australian Government 10 Year Bond Futures Contracts	75	Dec 2023	5,405,362	(19,184)
			\$ 15,261,967	\$ 22,752
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
CBOE Volatility Index Futures Contracts	224	Oct 2023	\$ 3,976,000	\$ 175,293
IBEX 35 Index Futures Contracts <sup>††</sup>	16	Oct 2023	1,593,840	7,602
Tokyo Stock Price Index Futures Contracts	16	Dec 2023	2,484,492	5,249
Dow Jones Industrial Average Index Mini Futures Contracts	38	Dec 2023	6,409,080	1,549
Euro STOXX 50 Index Futures Contracts	3	Dec 2023	132,854	1,020
OMX Stockholm 30 Index Futures Contracts <sup>††</sup>	9	Oct 2023	176,755	(1,478)
CAC 40 10 Euro Index Futures Contracts	2	Oct 2023	150,862	(1,829)
FTSE MIB Index Futures Contracts	8	Dec 2023	1,192,133	(2,094)
FTSE 100 Index Futures Contracts	7	Dec 2023	651,926	(3,237)
Nikkei 225 (OSE) Index Futures Contracts	9	Dec 2023	1,916,367	(19,370)
SPI 200 Index Futures Contracts	16	Dec 2023	1,812,781	(31,874)
Russell 2000 Index Mini Futures Contracts	33	Dec 2023	2,966,865	(43,232)
NASDAQ-100 Index Mini Futures Contracts	15	Dec 2023	4,460,175	(111,730)
S&P 500 Index Mini Futures Contracts	27	Dec 2023	5,840,438	(155,079)
			\$ 33,764,568	\$ (179,210)
<b>Currency Futures Contracts Purchased<sup>†</sup></b>				
New Zealand Dollar Futures Contracts	45	Dec 2023	\$ 2,696,625	\$ 28,206
Canadian Dollar Futures Contracts	20	Dec 2023	1,474,100	(10,603)
British Pound Futures Contracts	88	Dec 2023	6,712,200	(159,150)
Japanese Yen Futures Contracts	93	Dec 2023	7,876,519	(170,314)
			\$ 18,759,444	\$ (311,861)
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
NY Harbor ULSD Futures Contracts	39	Nov 2023	\$ 5,180,994	\$ 23,979
Sugar #11 Futures Contracts	222	Jun 2024	6,049,411	22,518
Soybean Oil Futures Contracts	26	Dec 2023	871,260	15,053
Brent Crude Futures Contracts	21	Oct 2023	1,937,250	11,518
Cotton #2 Futures Contracts	13	Dec 2023	566,735	(5,290)
LME Lead Futures Contracts	5	Nov 2023	271,000	(6,510)

Multi-Hedge Strategies Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
<b>Commodity Futures Contracts Purchased† (continued)</b>				
Cocoa Futures Contracts	25	Dec 2023	\$ 855,500	\$ (6,834)
Low Sulphur Gas Oil Futures Contracts	60	Jan 2024	5,373,000	(7,599)
Lean Hogs Futures Contracts	9	Dec 2023	258,390	(10,032)
Natural Gas Futures Contracts	44	Oct 2023	1,293,160	(11,052)
Live Cattle Futures Contracts	21	Dec 2023	1,578,780	(30,096)
Soybean Meal Futures Contracts	32	Dec 2023	1,221,760	(88,141)
WTI Crude Futures Contracts	40	Dec 2023	3,483,200	(88,902)
Soybean Futures Contracts	27	Nov 2023	1,721,250	(169,738)
Gasoline RBOB Futures Contracts	52	Nov 2023	5,135,676	(292,192)
			\$ 35,797,366	\$ (643,318)
<b>Commodity Futures Contracts Sold Short†</b>				
Gasoline RBOB Futures Contracts	30	Oct 2023	\$ 3,026,394	\$ 215,252
Coffee 'C' Futures Contracts	35	Dec 2023	1,905,750	177,995
Wheat Futures Contracts	39	Dec 2023	1,053,975	154,698
Hard Red Winter Wheat Futures Contracts	41	Dec 2023	1,357,100	66,496
LME Nickel Futures Contracts	5	Nov 2023	557,400	50,040
WTI Crude Futures Contracts	15	Oct 2023	1,363,050	42,112
Sugar #11 Futures Contracts	101	Feb 2024	2,998,811	38,417
NY Harbor ULSD Futures Contracts	24	Oct 2023	3,329,323	29,473
Corn Futures Contracts	64	Dec 2023	1,523,200	19,386
Natural Gas Futures Contracts	101	Nov 2023	3,350,170	6,412
Gold 100 oz. Futures Contracts	5	Dec 2023	932,150	884
Copper Futures Contracts	5	Dec 2023	466,250	(4,328)
LME Zinc Futures Contracts	3	Nov 2023	198,694	(14,016)
Low Sulphur Gas Oil Futures Contracts	30	Nov 2023	2,879,250	(16,550)
LME Primary Aluminum Futures Contracts	11	Nov 2023	645,288	(44,599)
			\$ 25,586,805	\$ 721,672
<b>Currency Futures Contracts Sold Short†</b>				
Swiss Franc Futures Contracts	185	Dec 2023	\$ 25,472,188	\$ 642,749
Euro FX Futures Contracts	11	Dec 2023	1,458,531	11,587
Australian Dollar Futures Contracts	71	Dec 2023	4,576,305	9,843
			\$ 31,507,024	\$ 664,179
<b>Interest Rate Futures Contracts Sold Short†</b>				
Long Gilt Futures Contracts††	67	Dec 2023	\$ 7,663,425	\$ 85,600
Euro - Bund Futures Contracts	28	Dec 2023	3,801,332	7,514
Euro - OATS Futures Contracts	19	Dec 2023	2,468,975	6,182
Euro - 30 year Bond Futures Contracts	6	Dec 2023	772,380	4,021
Canadian Government 10 Year Bond Futures Contracts	4	Dec 2023	339,245	(93)
U.S. Treasury Long Bond Futures Contracts	9	Dec 2023	1,024,875	(1,046)
U.S. Treasury Ultra Long Bond Futures Contracts	7	Dec 2023	832,563	(1,944)
			\$ 16,902,795	\$ 100,234
<b>Equity Futures Contracts Sold Short†</b>				
S&P/TSX 60 IX Index Futures Contracts	10	Dec 2023	\$ 1,733,488	\$ (6,764)
CBOE Volatility Index Futures Contracts	205	Feb 2024	3,956,500	(27,937)
CBOE Volatility Index Futures Contracts	285	Jan 2024	5,443,500	(124,435)
			\$ 11,133,488	\$ (159,136)

Multi-Hedge Strategies Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Custom Basket Swap Agreements<sup>††</sup></b>							
Goldman Sachs International	GS Long/Short Equity Custom Basket	Pay	5.78% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	\$ 15,367,286	\$ 50,106
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Pay	5.73% (Federal Funds Rate + 0.40%)	At Maturity	08/31/28	15,367,318	(464,667)
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Pay	5.78% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	13,204,440	(645,927)
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Pay	5.73% (Federal Funds Rate + 0.40%)	At Maturity	08/31/28	13,204,433	(851,392)
						<u>\$ 57,143,477</u>	<u>\$ (1,911,880)</u>
<b>OTC Custom Basket Swap Agreements Sold Short<sup>††</sup></b>							
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Receive	5.13% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	\$ 13,556,862	\$ 2,569,089
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Receive	5.03% (Federal Funds Rate - 0.30%)	At Maturity	08/31/28	13,556,854	915,266
Goldman Sachs International	GS Long/Short Equity Custom Basket	Receive	5.13% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	11,178,611	675,805
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Receive	5.03% (Federal Funds Rate - 0.30%)	At Maturity	08/31/28	11,271,610	649,569
						<u>\$ 49,563,937</u>	<u>\$ 4,809,729</u>



Multi-Hedge Strategies Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

GS LONG/SHORT EQUITY LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Communications</b>			
Cisco Systems, Inc.	1,540	0.54%	\$ 11,361
Booking Holdings, Inc.	29	0.58%	5,575
A10 Networks, Inc.	6,195	0.61%	1,368
eBay, Inc.	1,172	0.34%	300
GoDaddy, Inc. — Class A	495	0.24%	(457)
F5, Inc.	867	0.91%	(843)
AT&T, Inc.	7,477	0.73%	(2,131)
New York Times Co. — Class A	811	0.22%	(2,578)
Ziff Davis, Inc.	1,121	0.46%	(2,701)
Ooma, Inc.	2,831	0.24%	(4,884)
Juniper Networks, Inc.	3,884	0.70%	(4,896)
InterDigital, Inc.	1,126	0.59%	(5,150)
IDT Corp. — Class B	3,576	0.51%	(5,336)
Yelp, Inc. — Class A	3,179	0.86%	(7,844)
VeriSign, Inc.	717	0.94%	(14,153)
Verizon Communications, Inc.	4,790	1.01%	(16,482)
Gogo, Inc.	3,544	0.28%	(17,132)
<b>Total Communications</b>			<b>(65,983)</b>
<b>Industrial</b>			
Boise Cascade Co.	1,464	0.98%	34,364
UFP Industries, Inc.	1,586	1.06%	23,267
Simpson Manufacturing Company, Inc.	817	0.80%	21,571
Snap-on, Inc.	575	0.95%	19,748
ITT, Inc.	1,623	1.03%	18,095
Mueller Industries, Inc.	1,711	0.84%	14,335
International Seaways, Inc.	1,129	0.33%	9,667
Argan, Inc.	1,853	0.55%	9,560
Scorpio Tankers, Inc.	965	0.34%	7,615
Encore Wire Corp.	371	0.44%	6,144
Builders FirstSource, Inc.	325	0.26%	4,552
Ardmore Shipping Corp.	4,239	0.36%	3,153
Teekay Tankers Ltd. — Class A	838	0.23%	2,062
Northrop Grumman Corp.	116	0.33%	1,720
Sanmina Corp.	835	0.29%	203
Acuity Brands, Inc.	763	0.85%	(184)
Landstar System, Inc.	255	0.29%	(313)
Expeditors International of Washington, Inc.	526	0.39%	(342)
Donaldson Company, Inc.	2,569	1.00%	(759)
CH Robinson Worldwide, Inc.	866	0.49%	(1,305)
Teekay Corp.	10,752	0.43%	(1,550)
Owens Corning	400	0.36%	(1,991)
Schneider National, Inc. — Class B	5,817	1.05%	(2,177)
Insteel Industries, Inc.	1,788	0.38%	(2,768)
Apogee Enterprises, Inc.	3,314	1.02%	(3,385)
Fortune Brands Innovations, Inc.	552	0.22%	(4,252)
Valmont Industries, Inc.	417	0.65%	(5,029)
Masco Corp.	2,167	0.75%	(5,889)
TE Connectivity Ltd.	1,001	0.80%	(6,558)
Illinois Tool Works, Inc.	527	0.79%	(6,643)
Lindsay Corp.	265	0.20%	(7,324)
Sturm Ruger & Company, Inc.	2,387	0.81%	(7,796)
Watts Water Technologies, Inc. — Class A	891	1.00%	(9,569)
Hub Group, Inc. — Class A	1,841	0.94%	(10,151)
Keysight Technologies, Inc.	411	0.35%	(11,152)
<b>Total Industrial</b>			<b>86,919</b>
<b>Technology</b>			
NextGen Healthcare, Inc.	2,834	0.44%	20,290
NetApp, Inc.	984	0.49%	15,705
Akamai Technologies, Inc.	313	0.22%	5,059
Diodes, Inc.	414	0.21%	4,147
Veradigm, Inc.	4,407	0.38%	2,034
Synaptics, Inc.	591	0.34%	780
Autodesk, Inc.	149	0.20%	474
Dropbox, Inc. — Class A	4,218	0.75%	(1,279)
QUALCOMM, Inc.	607	0.44%	(1,916)
Hewlett Packard Enterprise Co.	7,389	0.84%	(2,161)
Immersion Corp.	5,422	0.23%	(2,226)
Zoom Video Communications, Inc. — Class A	750	0.34%	(2,708)
Intuit, Inc.	99	0.33%	(3,779)
International Business Machines Corp.	957	0.87%	(4,377)
Photronics, Inc.	2,795	0.37%	(4,392)
Kulicke & Soffa Industries, Inc.	2,360	0.75%	(6,691)
Box, Inc. — Class A	1,385	0.22%	(8,511)
Progress Software Corp.	1,831	0.63%	(8,586)
<b>Total Technology</b>			<b>1,863</b>
<b>Consumer, Non-cyclical</b>			
H&R Block, Inc.	3,998	1.12%	45,076
Perdoceo Education Corp.	6,814	0.76%	43,551
Exelixis, Inc.	7,376	1.05%	25,080
Amgen, Inc.	656	1.15%	23,241
Dynavax Technologies Corp.	5,971	0.57%	17,068
Hackett Group, Inc.	1,933	0.30%	8,447
Innoviva, Inc.	11,427	0.97%	6,918
Humana, Inc.	351	1.11%	5,887
Molina Healthcare, Inc.	317	0.68%	4,742
United Therapeutics Corp.	732	1.08%	2,059
Alarm.com Holdings, Inc.	563	0.22%	1,581
Neurocrine Biosciences, Inc.	308	0.23%	801
Alkermes plc	1,127	0.21%	360
Philip Morris International, Inc.	581	0.35%	(508)
Procter & Gamble Co.	328	0.31%	(2,021)
John B Sanfilippo & Son, Inc.	427	0.27%	(2,094)
PayPal Holdings, Inc.	865	0.33%	(2,380)
Elevance Health, Inc.	146	0.41%	(2,466)
Altria Group, Inc.	2,496	0.68%	(3,960)
Heidrick & Struggles International, Inc.	1,955	0.32%	(4,230)
Envista Holdings Corp.	1,537	0.28%	(5,564)
Organon & Co.	2,353	0.27%	(6,539)
Voyager Therapeutics, Inc.	4,141	0.21%	(6,773)

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Gilead Sciences, Inc.	2,228	1.09%	\$ (7,861)
Pfizer, Inc.	4,727	1.02%	(8,585)
Merck & Company, Inc.	1,550	1.04%	(14,329)
Bristol-Myers Squibb Co.	2,733	1.03%	(16,688)
Hologic, Inc.	2,213	1.00%	(17,613)
Incyte Corp.	2,460	0.92%	(30,008)
Royalty Pharma plc — Class A	5,571	0.98%	(48,409)
<b>Total Consumer, Non-cyclical</b>			<b>4,783</b>
<b>Consumer, Cyclical</b>			
Allison Transmission Holdings, Inc.	2,369	0.91%	36,882
MSC Industrial Direct Company, Inc. — Class A	1,673	1.07%	16,002
Murphy USA, Inc.	211	0.47%	7,952
Brunswick Corp.	945	0.49%	5,563
Taylor Morrison Home Corp. — Class A	1,590	0.44%	4,972
Williams-Sonoma, Inc.	229	0.23%	3,170
Ethan Allen Interiors, Inc.	2,174	0.42%	1,289
Boyd Gaming Corp.	2,031	0.80%	1,026
Cavco Industries, Inc.	119	0.21%	(265)
BorgWarner, Inc.	1,801	0.47%	(418)
Ultra Beauty, Inc.	215	0.56%	(2,162)
DR Horton, Inc.	286	0.20%	(2,242)
Everi Holdings, Inc.	2,469	0.21%	(3,372)
Steven Madden Ltd.	2,241	0.46%	(4,269)
Meritage Homes Corp.	489	0.39%	(5,153)
PulteGroup, Inc.	1,115	0.54%	(5,364)
Lennar Corp. — Class A	1,132	0.83%	(6,581)
Monarch Casino & Resort, Inc.	1,196	0.48%	(6,756)
Malibu Boats, Inc. — Class A	1,201	0.38%	(7,379)
KB Home	2,369	0.71%	(7,420)
Tri Pointe Homes, Inc.	4,050	0.72%	(8,022)
MasterCraft Boat Holdings, Inc.	1,945	0.28%	(8,506)
M/I Homes, Inc.	1,064	0.58%	(10,599)
Home Depot, Inc.	500	0.98%	(12,376)
Polaris, Inc.	1,495	1.01%	(21,981)
<b>Total Consumer, Cyclical</b>			<b>(36,009)</b>
<b>Utilities</b>			
ONE Gas, Inc.	783	0.35%	(3,575)
Public Service Enterprise Group, Inc.	2,779	1.03%	(6,028)
National Fuel Gas Co.	3,160	1.07%	(8,532)
Clearway Energy, Inc. — Class C	2,145	0.30%	(8,660)
Chesapeake Utilities Corp.	697	0.44%	(11,858)
Atmos Energy Corp.	1,460	1.01%	(12,494)
OGE Energy Corp.	4,925	1.07%	(22,288)
<b>Total Utilities</b>			<b>(73,435)</b>
<b>Basic Materials</b>			
NewMarket Corp.	353	1.05%	32,824
CF Industries Holdings, Inc.	564	0.31%	9,629
Olin Corp.	3,088	1.00%	(17,539)
<b>Total Basic Materials</b>			<b>24,914</b>
<b>Energy</b>			
Exxon Mobil Corp.	1,436	1.10%	25,607
Marathon Petroleum Corp.	444	0.44%	23,829
Valero Energy Corp.	777	0.72%	21,313
PBF Energy, Inc. — Class A	890	0.31%	14,993
Cheniere Energy, Inc.	476	0.51%	10,377
Occidental Petroleum Corp.	1,891	0.80%	921
Par Pacific Holdings, Inc.	1,964	0.46%	894
CNX Resources Corp.	4,393	0.65%	867
Range Resources Corp.	1,074	0.23%	384
Magnolia Oil & Gas Corp. — Class A	3,646	0.54%	(725)
Equities Corp.	838	0.22%	(1,627)
Chesapeake Energy Corp.	1,848	1.04%	(1,759)
SandRidge Energy, Inc.	3,163	0.32%	(1,831)
Chord Energy Corp.	996	1.05%	(1,942)
Coterra Energy, Inc. — Class A	2,503	0.44%	(2,261)
Southwestern Energy Co.	11,611	0.49%	(2,295)
<b>Total Energy</b>			<b>86,745</b>
<b>Financial</b>			
MGIC Investment Corp.	9,458	1.03%	19,381
Preferred Bank/Los Angeles CA	1,987	0.80%	18,561
NMI Holdings, Inc. — Class A	2,008	0.35%	13,828
Essent Group Ltd.	3,294	1.01%	10,147
Mr Cooper Group, Inc.	2,070	0.72%	8,036
Western Union Co.	8,043	0.69%	7,799
SouthState Corp.	853	0.37%	2,242
M&T Bank Corp.	434	0.36%	1,940
Raymond James Financial, Inc.	1	0.00%	7
East West Bancorp, Inc.	645	0.22%	(549)
International Bancshares Corp.	1,039	0.29%	(909)
Capital One Financial Corp.	436	0.28%	(1,485)
Enova International, Inc.	906	0.30%	(1,602)
Citizens Financial Group, Inc.	1,875	0.33%	(1,692)
Enact Holdings, Inc.	2,303	0.41%	(1,803)
Globe Life, Inc.	490	0.35%	(2,655)
S&T Bancorp, Inc.	1,940	0.34%	(2,664)
Independent Bank Corp.	724	0.23%	(7,229)
FB Financial Corp.	1,427	0.26%	(9,521)
Fulton Financial Corp.	6,605	0.52%	(13,905)
Equity Commonwealth	8,602	1.02%	(17,618)
<b>Total Financial</b>			<b>20,309</b>
<b>Total GS Long/Short Equity Long Custom Basket</b>			<b>\$ 50,106</b>
<b>GS LONG/SHORT EQUITY SHORT CUSTOM BASKET</b>			
<b>Consumer, Non-cyclical</b>			
Chefs' Warehouse, Inc.	2,622	(0.50)%	21,278
Cooper Companies, Inc.	400	(1.14)%	16,513
Utz Brands, Inc.	6,018	(0.72)%	15,953
Equifax, Inc.	541	(0.89)%	12,097
TreeHouse Foods, Inc.	3,209	(1.25)%	11,635
ICU Medical, Inc.	415	(0.44)%	8,110

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Bright Horizons Family Solutions, Inc.	732	(0.53)%	\$ 7,712
Pilgrim's Pride Corp.	4,506	(0.92)%	5,619
ABM Industries, Inc.	953	(0.34)%	5,194
Automatic Data Processing, Inc.	434	(0.93)%	4,483
Cintas Corp.	254	(1.09)%	4,024
Tyson Foods, Inc. — Class A	1,942	(0.88)%	2,157
CBIZ, Inc.	1,034	(0.48)%	1,634
TransUnion	1,337	(0.86)%	(989)
Booz Allen Hamilton Holding Corp.	1,068	(1.04)%	(1,337)
Neogen Corp.	2,678	(0.44)%	(2,978)
RB Global, Inc.	2,547	(1.42)%	(3,938)
ICF International, Inc.	785	(0.85)%	(11,527)
<b>Total Consumer, Non-cyclical</b>			<b>95,640</b>
<b>Financial</b>			
Sun Communities, Inc.	1,366	(1.45)%	51,660
American Tower Corp. — Class A	919	(1.35)%	44,583
Outfront Media, Inc.	7,409	(0.67)%	41,763
Kennedy-Wilson Holdings, Inc.	10,122	(1.33)%	28,002
Rexford Industrial Realty, Inc.	2,357	(1.04)%	26,259
Healthcare Realty Trust, Inc.	4,152	(0.57)%	23,568
Raymond James Financial, Inc.	1,554	(1.40)%	16,447
UMH Properties, Inc.	10,562	(1.32)%	14,739
TFS Financial Corp.	11,247	(1.19)%	13,577
Jones Lang LaSalle, Inc.	820	(1.04)%	11,855
Americold Realty Trust, Inc.	4,301	(1.17)%	10,636
Alexander & Baldwin, Inc.	5,513	(0.83)%	10,287
Equinix, Inc.	209	(1.36)%	9,167
SLM Corp.	4,154	(0.51)%	8,514
Rayonier, Inc.	1,576	(0.40)%	8,307
New York Mortgage Trust, Inc.	9,981	(0.76)%	7,397
Pathward Financial, Inc.	1,520	(0.63)%	7,177
Northern Trust Corp.	1,102	(0.68)%	6,101
NU Holdings Limited/Cayman Islands — Class A	11,451	(0.74)%	5,908
Stellar Bancorp, Inc.	2,655	(0.51)%	5,292
Starwood Property Trust, Inc.	5,331	(0.92)%	4,966
Popular, Inc.	2,113	(1.19)%	4,716
Crown Castle, Inc.	506	(0.42)%	3,451
BOK Financial Corp.	1,193	(0.85)%	2,676
Annaly Capital Management, Inc.	3,365	(0.57)%	2,434
Hanover Insurance Group, Inc.	913	(0.91)%	1,673
PotlatchDeltic Corp.	2,322	(0.94)%	1,494
Equity LifeStyle Properties, Inc.	779	(0.44)%	1,333
Assured Guaranty Ltd.	1,123	(0.61)%	1,232
AGNC Investment Corp.	9,083	(0.77)%	889
Progressive Corp.	369	(0.46)%	(356)
Ventas, Inc.	3,358	(1.27)%	(594)
Carlyle Group, Inc.	3,730	(1.01)%	(1,534)
Apollo Global Management, Inc.	716	(0.57)%	(1,798)
Allstate Corp.	1,226	(1.22)%	(4,455)
PennyMac Financial Services, Inc.	1,811	(1.08)%	(5,314)
Welltower, Inc.	1,724	(1.26)%	(8,238)
Brighthouse Financial, Inc.	3,131	(1.37)%	(8,968)
Iron Mountain, Inc.	2,575	(1.37)%	(13,082)
Digital Realty Trust, Inc.	560	(0.61)%	(13,828)
KKR & Company, Inc. — Class A	2,664	(1.47)%	(14,742)
<b>Total Financial</b>			<b>303,194</b>
<b>Utilities</b>			
AES Corp.	9,458	(1.29)%	49,468
Avista Corp.	4,332	(1.25)%	37,394
Portland General Electric Co.	3,808	(1.38)%	22,719
PG&E Corp.	10,004	(1.43)%	11,145
Edison International	2,420	(1.37)%	10,646
Exelon Corp.	2,332	(0.79)%	4,459
Spire, Inc.	1,948	(0.99)%	3,210
FirstEnergy Corp.	3,270	(1.00)%	2,531
Duke Energy Corp.	1,868	(1.46)%	(2,895)
<b>Total Utilities</b>			<b>138,677</b>
<b>Basic Materials</b>			
Hecla Mining Co.	20,740	(0.73)%	30,329
Piedmont Lithium, Inc.	1,690	(0.60)%	24,676
Alcoa Corp.	3,738	(0.97)%	14,387
Royal Gold, Inc.	672	(0.64)%	10,095
Avient Corp.	1,649	(0.52)%	7,251
Ecolab, Inc.	500	(0.76)%	6,095
Novagold Resources, Inc.	23,863	(0.82)%	5,885
Kaiser Aluminum Corp.	1,469	(0.99)%	2,367
Century Aluminum Co.	6,934	(0.45)%	1,496
Mercer International, Inc.	8,084	(0.62)%	(471)
Carpenter Technology Corp.	1,841	(1.11)%	(39,958)
<b>Total Basic Materials</b>			<b>62,152</b>
<b>Energy</b>			
Baker Hughes Co.	2,167	(0.68)%	1,473
Halliburton Co.	3,229	(1.17)%	(581)
Archrock, Inc.	5,769	(0.65)%	(684)
Expro Group Holdings N.V.	2,783	(0.58)%	(1,000)
NOV, Inc.	6,198	(1.16)%	(2,002)
Noble Corporation plc	1,098	(0.50)%	(4,717)
TechnipFMC plc	5,096	(0.93)%	(5,442)
Helix Energy Solutions Group, Inc.	5,260	(0.53)%	(8,336)
Valaris Ltd.	862	(0.58)%	(10,991)
Hess Corp.	1,035	(1.41)%	(15,698)
<b>Total Energy</b>			<b>(47,978)</b>
<b>Consumer, Cyclical</b>			
Walgreens Boots Alliance, Inc.	5,772	(1.14)%	25,894
UniFirst Corp.	650	(0.95)%	20,086
Topgolf Callaway Brands Corp.	5,644	(0.70)%	16,880
Shake Shack, Inc. — Class A	1,044	(0.54)%	10,440

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Floor & Decor Holdings, Inc. — Class A	990	(0.80)%	\$ 5,674
Life Time Group Holdings, Inc.	3,360	(0.46)%	5,495
VF Corp.	5,733	(0.91)%	2,580
OPENLANE, Inc.	5,290	(0.71)%	1,085
Newell Brands, Inc.	5,446	(0.44)%	(661)
Tesla, Inc.	133	(0.30)%	(3,728)
<b>Total Consumer, Cyclical</b>			<b>83,745</b>
<b>Industrial</b>			
MasTec, Inc.	721	(0.46)%	15,737
3M Co.	1,025	(0.86)%	12,604
Casella Waste Systems, Inc. — Class A	1,220	(0.83)%	8,578
GATX Corp.	797	(0.78)%	4,009
Tetra Tech, Inc.	427	(0.58)%	2,481
Republic Services, Inc. — Class A	227	(0.29)%	1,596
Stericycle, Inc.	1,498	(0.60)%	156
General Electric Co.	1	0.00%	(23)
Jacobs Solutions, Inc.	247	(0.30)%	(1,077)
Trinity Industries, Inc.	3,375	(0.74)%	(1,686)
MSA Safety, Inc.	647	(0.91)%	(11,002)
<b>Total Industrial</b>			<b>31,373</b>
<b>Technology</b>			
Science Applications International Corp.	1,390	(1.30)%	12,736
Evolent Health, Inc. — Class A	2,259	(0.55)%	10,585
KBR, Inc.	2,231	(1.18)%	5,285
Take-Two Interactive Software, Inc.	579	(0.73)%	(149)
Paycor HCM, Inc.	5,289	(1.08)%	(258)
Ceridian HCM Holding, Inc.	1,550	(0.94)%	(11,685)
<b>Total Technology</b>			<b>16,514</b>
<b>Communications</b>			
DoorDash, Inc. — Class A	811	(0.58)%	(7,512)
<b>Total GS Long/Short Equity Short Custom Basket</b>			<b>\$ 675,805</b>

Multi-Hedge Strategies Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

MS LONG/SHORT EQUITY LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Communications</b>			
AT&T, Inc.	7,477	0.73%	\$ 2,228
Gogo, Inc.	3,544	0.28%	2,056
A10 Networks, Inc.	6,195	0.61%	1,092
GoDaddy, Inc. — Class A	495	0.24%	887
eBay, Inc.	1,172	0.34%	(809)
Booking Holdings, Inc.	29	0.58%	(815)
F5, Inc.	867	0.91%	(2,185)
New York Times Co. — Class A	811	0.22%	(2,646)
Ziff Davis, Inc.	1,121	0.46%	(2,753)
Ooma, Inc.	2,831	0.24%	(2,940)
VeriSign, Inc.	717	0.94%	(3,771)
IDT Corp. — Class B	3,576	0.51%	(5,258)
Cisco Systems, Inc.	1,540	0.54%	(5,529)
Juniper Networks, Inc.	3,884	0.70%	(5,558)
InterDigital, Inc.	1,126	0.59%	(6,155)
Yelp, Inc. — Class A	3,179	0.86%	(7,584)
Verizon Communications, Inc.	4,790	1.01%	(11,085)
<b>Total Communications</b>			<b>(50,825)</b>
<b>Industrial</b>			
Acuity Brands, Inc.	763	0.85%	6,881
Encore Wire Corp.	371	0.44%	6,253
Argan, Inc.	1,853	0.55%	5,938
Scorpio Tankers, Inc.	965	0.34%	3,484
Ardmore Shipping Corp.	4,239	0.36%	2,394
International Seaways, Inc.	1,129	0.33%	2,303
Sturm Ruger & Company, Inc.	2,387	0.81%	2,205
Teekay Tankers Ltd. — Class A	838	0.23%	2,124
Northrop Grumman Corp.	116	0.33%	1,729
Hub Group, Inc. — Class A	1,841	0.94%	568
Sanmina Corp.	835	0.29%	153
Keysight Technologies, Inc.	411	0.35%	(407)
Teekay Corp.	10,752	0.43%	(651)
Expeditors International of Washington, Inc.	526	0.39%	(1,094)
CH Robinson Worldwide, Inc.	866	0.49%	(1,329)
Lindsay Corp.	265	0.20%	(1,652)
Mueller Industries, Inc.	1,711	0.84%	(2,165)
Owens Corning	400	0.36%	(2,201)
Schneider National, Inc. — Class B	5,817	1.05%	(2,323)
Insteel Industries, Inc.	1,788	0.38%	(2,645)
UFP Industries, Inc.	1,586	1.06%	(2,942)
Landstar System, Inc.	255	0.29%	(3,282)
Fortune Brands Innovations, Inc.	552	0.22%	(3,787)
Valmont Industries, Inc.	417	0.65%	(4,441)
TE Connectivity Ltd.	1,001	0.80%	(6,475)
Builders FirstSource, Inc.	325	0.26%	(6,679)
Illinois Tool Works, Inc.	527	0.79%	(6,894)
ITT, Inc.	1,623	1.03%	(6,959)
Snap-on, Inc.	575	0.95%	(7,232)
Simpson Manufacturing Company, Inc.	817	0.80%	(8,129)
Boise Cascade Co.	1,464	0.98%	(8,277)
Watts Water Technologies, Inc. — Class A	891	1.00%	(9,636)
Donaldson Company, Inc.	2,569	1.00%	(10,408)
Apogee Enterprises, Inc.	3,314	1.02%	(10,886)
Masco Corp.	2,167	0.75%	(12,048)
<b>Total Industrial</b>			<b>(88,510)</b>
<b>Technology</b>			
NextGen Healthcare, Inc.	2,834	0.44%	15,644
Synaptics, Inc.	591	0.34%	710
Akamai Technologies, Inc.	313	0.22%	454
NetApp, Inc.	984	0.49%	(807)
Veradigm, Inc.	4,407	0.38%	(1,000)
Dropbox, Inc. — Class A	4,218	0.75%	(1,198)
Diodes, Inc.	414	0.21%	(1,210)
QUALCOMM, Inc.	607	0.44%	(1,898)
Immersion Corp.	5,422	0.23%	(2,217)
Autodesk, Inc.	149	0.20%	(2,239)
Hewlett Packard Enterprise Co.	7,389	0.84%	(2,466)
Zoom Video Communications, Inc. — Class A	750	0.34%	(2,686)
Box, Inc. — Class A	1,385	0.22%	(3,144)
Intuit, Inc.	99	0.33%	(3,698)
International Business Machines Corp.	957	0.87%	(6,249)
Kulicke & Soffa Industries, Inc.	2,360	0.75%	(7,264)
Photronics, Inc.	2,795	0.37%	(8,529)
Progress Software Corp.	1,831	0.63%	(14,643)
<b>Total Technology</b>			<b>(42,440)</b>
<b>Consumer, Non-cyclical</b>			
H&R Block, Inc.	3,998	1.12%	12,634
Amgen, Inc.	656	1.15%	9,439
Humana, Inc.	351	1.11%	6,781
Molina Healthcare, Inc.	317	0.68%	5,035
Perdoceo Education Corp.	6,814	0.76%	3,611
Innoviva, Inc.	11,427	0.97%	2,887
Dynavax Technologies Corp.	5,971	0.57%	2,448
United Therapeutics Corp.	732	1.08%	1,778
Alarm.com Holdings, Inc.	563	0.22%	1,567
Neurocrine Biosciences, Inc.	308	0.23%	703
Hackett Group, Inc.	1,933	0.30%	39
Gilead Sciences, Inc.	2,228	1.09%	(456)
Philip Morris International, Inc.	581	0.35%	(601)
Alkermes plc	1,127	0.21%	(1,330)
Procter & Gamble Co.	328	0.31%	(2,038)
Heidrick & Struggles International, Inc.	1,955	0.32%	(2,122)
Elevance Health, Inc.	146	0.41%	(2,291)
John B Sanfilippo & Son, Inc.	427	0.27%	(2,296)
PayPal Holdings, Inc.	865	0.33%	(3,650)
Exelixis, Inc.	7,376	1.05%	(3,983)
Altria Group, Inc.	2,496	0.68%	(4,049)
Envista Holdings Corp.	1,537	0.28%	(5,502)
Organon & Co.	2,353	0.27%	(6,277)
Voyager Therapeutics, Inc.	4,141	0.21%	(9,059)

Multi-Hedge Strategies Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Merck & Company, Inc.	1,550	1.04%	\$ (9,113)
Bristol-Myers Squibb Co.	2,733	1.03%	(9,483)
Pfizer, Inc.	4,727	1.02%	(9,952)
Hologic, Inc.	2,213	1.00%	(11,695)
Royalty Pharma plc — Class A	5,571	0.98%	(14,628)
Incyte Corp.	2,460	0.92%	(16,509)
<b>Total Consumer, Non-cyclical</b>			<b>(68,112)</b>
<b>Consumer, Cyclical</b>			
Murphy USA, Inc.	211	0.47%	5,223
Williams-Sonoma, Inc.	229	0.23%	3,311
MasterCraft Boat Holdings, Inc.	1,945	0.28%	1,324
Malibu Boats, Inc. — Class A	1,201	0.38%	539
Brunswick Corp.	945	0.49%	(39)
BorgWarner, Inc.	1,801	0.47%	(275)
Cavco Industries, Inc.	119	0.21%	(1,649)
Ultra Beauty, Inc.	215	0.56%	(2,152)
DR Horton, Inc.	286	0.20%	(2,268)
Allison Transmission Holdings, Inc.	2,369	0.91%	(2,468)
Ethan Allen Interiors, Inc.	2,174	0.42%	(2,608)
Everi Holdings, Inc.	2,469	0.21%	(3,062)
Steven Madden Ltd.	2,242	0.46%	(4,307)
Meritage Homes Corp.	489	0.39%	(5,386)
PulteGroup, Inc.	1,115	0.54%	(5,579)
MSC Industrial Direct Company, Inc. — Class A	1,673	1.07%	(5,947)
Lennar Corp. — Class A	1,132	0.83%	(5,962)
Monarch Casino & Resort, Inc.	1,196	0.48%	(5,997)
Taylor Morrison Home Corp. — Class A	1,590	0.44%	(6,769)
Polaris, Inc.	1,495	1.01%	(10,288)
KB Home	2,369	0.71%	(10,525)
Tri Pointe Homes, Inc.	4,050	0.72%	(11,082)
Boyd Gaming Corp.	2,031	0.80%	(11,792)
Home Depot, Inc.	500	0.98%	(12,314)
M/I Homes, Inc.	1,064	0.58%	(13,510)
<b>Total Consumer, Cyclical</b>			<b>(113,582)</b>
<b>Utilities</b>			
OGE Energy Corp.	4,925	1.07%	(3,005)
ONE Gas, Inc.	783	0.35%	(3,729)
National Fuel Gas Co.	3,160	1.07%	(4,933)
Public Service Enterprise Group, Inc.	2,779	1.03%	(6,263)
Clearway Energy, Inc. — Class C	2,145	0.30%	(7,743)
Chesapeake Utilities Corp.	697	0.44%	(8,459)
Atmos Energy Corp.	1,460	1.01%	(13,946)
<b>Total Utilities</b>			<b>(48,078)</b>
<b>Basic Materials</b>			
CF Industries Holdings, Inc.	564	0.31%	4,890
Livent Corp.	1	0.00%	17
NewMarket Corp.	353	1.05%	(4,885)
Olin Corp.	3,088	1.00%	(20,702)
<b>Total Basic Materials</b>			<b>(20,680)</b>
<b>Energy</b>			
Exxon Mobil Corp.	1,436	1.10%	9,176
Valero Energy Corp.	777	0.72%	8,514
PBF Energy, Inc. — Class A	890	0.31%	5,910
Marathon Petroleum Corp.	444	0.44%	3,805
CNX Resources Corp.	4,393	0.65%	1,317
Cheniere Energy, Inc.	476	0.51%	1,314
Par Pacific Holdings, Inc.	1,964	0.46%	800
Occidental Petroleum Corp.	1,891	0.80%	641
Range Resources Corp.	1,074	0.23%	451
Magnolia Oil & Gas Corp. — Class A	3,646	0.54%	401
Equities Corp.	838	0.22%	(1,434)
Chord Energy Corp.	996	1.05%	(1,728)
SandRidge Energy, Inc.	3,163	0.32%	(1,869)
Southwestern Energy Co.	11,611	0.49%	(1,880)
Coterra Energy, Inc. — Class A	2,503	0.44%	(2,284)
Chesapeake Energy Corp.	1,848	1.04%	(3,771)
<b>Total Energy</b>			<b>19,363</b>
<b>Financial</b>			
Western Union Co.	8,043	0.69%	5,517
M&T Bank Corp.	434	0.36%	1,930
Enova International, Inc.	906	0.30%	489
Preferred Bank/Los Angeles CA	1,987	0.80%	278
Raymond James Financial, Inc.	1	0.00%	7
East West Bancorp, Inc.	645	0.22%	(571)
Globe Life, Inc.	490	0.35%	(1,392)
International Bancshares Corp.	1,039	0.29%	(1,527)
Capital One Financial Corp.	436	0.28%	(1,535)
Citizens Financial Group, Inc.	1,875	0.33%	(1,765)
Enact Holdings, Inc.	2,303	0.41%	(1,805)
S&T Bancorp, Inc.	1,940	0.34%	(2,363)
FB Financial Corp.	1,427	0.26%	(2,883)
NMI Holdings, Inc. — Class A	2,008	0.35%	(2,985)
Independent Bank Corp.	724	0.23%	(3,527)
SouthState Corp.	853	0.37%	(4,214)
Equity Commonwealth	8,602	1.03%	(5,690)
Mr Cooper Group, Inc.	2,070	0.72%	(5,839)
Fulton Financial Corp.	6,605	0.52%	(7,491)
MGIC Investment Corp.	9,458	1.02%	(7,785)
Essent Group Ltd.	3,294	1.01%	(8,652)
<b>Total Financial</b>			<b>(51,803)</b>
<b>Total MS Long/Short Equity Long Custom Basket</b>			<b>\$ (464,667)</b>

**MS LONG/SHORT EQUITY SHORT CUSTOM BASKET**

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Consumer, Non-cyclical</b>			
Chefs' Warehouse, Inc.	2,622	(0.50)%	18,199
Cooper Companies, Inc.	400	(1.14)%	16,197
TransUnion	1,337	(0.85)%	12,685
Neogen Corp.	2,678	(0.44)%	12,265
Equifax, Inc.	541	(0.88)%	11,639
ICF International, Inc.	785	(0.84)%	11,186
Utz Brands, Inc.	6,018	(0.72)%	10,315

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
ICU Medical, Inc.	415	(0.44)%	\$ 8,796
Bright Horizons Family Solutions, Inc.	732	(0.53)%	8,333
TreeHouse Foods, Inc.	3,209	(1.24)%	7,081
Pilgrim's Pride Corp.	4,506	(0.91)%	5,704
ABM Industries, Inc.	953	(0.34)%	5,156
Automatic Data Processing, Inc.	434	(0.93)%	4,367
Booz Allen Hamilton Holding Corp.	1,068	(1.04)%	4,315
Cintas Corp.	254	(1.08)%	3,901
Tyson Foods, Inc. — Class A	1,942	(0.87)%	1,917
CBIZ, Inc.	1,034	(0.48)%	1,719
RB Global, Inc.	2,547	(1.41)%	703
<b>Total Consumer, Non-cyclical</b>			<b>144,478</b>
<b>Financial</b>			
Jones Lang LaSalle, Inc.	820	(1.03)%	25,927
TFS Financial Corp.	11,247	(1.18)%	19,967
American Tower Corp. — Class A	919	(1.34)%	15,124
Americold Realty Trust, Inc.	4,301	(1.16)%	13,935
Kennedy-Wilson Holdings, Inc.	10,122	(1.32)%	12,558
Equinix, Inc.	209	(1.35)%	10,949
Iron Mountain, Inc.	2,575	(1.36)%	10,530
Rexford Industrial Realty, Inc.	2,357	(1.03)%	9,711
UMH Properties, Inc.	10,562	(1.31)%	9,706
Healthcare Realty Trust, Inc.	4,152	(0.56)%	9,342
PennyMac Financial Services, Inc.	1,811	(1.07)%	9,177
Outfront Media, Inc.	7,409	(0.66)%	8,377
Carlyle Group, Inc.	3,730	(1.00)%	8,066
New York Mortgage Trust, Inc.	9,981	(0.75)%	7,470
Northern Trust Corp.	1,102	(0.68)%	7,296
Raymond James Financial, Inc.	1,554	(1.38)%	6,451
Alexander & Baldwin, Inc.	5,513	(0.82)%	6,217
Digital Realty Trust, Inc.	560	(0.60)%	5,967
Starwood Property Trust, Inc.	5,331	(0.92)%	5,104
Sun Communities, Inc.	1,366	(1.43)%	5,084
Popular, Inc.	2,113	(1.18)%	4,943
Annaly Capital Management, Inc.	3,365	(0.56)%	4,913
Pathward Financial, Inc.	1,520	(0.62)%	4,672
AGNC Investment Corp.	9,083	(0.76)%	4,123
Crown Castle, Inc.	506	(0.41)%	3,459
KKR & Company, Inc. — Class A	2,664	(1.46)%	3,189
BOK Financial Corp.	1,193	(0.85)%	2,617
SLM Corp.	4,154	(0.50)%	2,594
Rayonier, Inc.	1,576	(0.40)%	2,269
BrightHouse Financial, Inc.	3,131	(1.36)%	2,122
Welltower, Inc.	1,724	(1.25)%	1,655
PotlatchDeltic Corp.	2,322	(0.94)%	1,508
Equity LifeStyle Properties, Inc.	779	(0.44)%	1,329
Ventas, Inc.	3,358	(1.26)%	223
Stellar Bancorp, Inc.	2,655	(0.50)%	(133)
Apollo Global Management, Inc.	716	(0.57)%	(1,861)
Assured Guaranty Ltd.	1,123	(0.60)%	(1,887)
Progressive Corp.	369	(0.46)%	(2,151)
Hanover Insurance Group, Inc.	913	(0.90)%	(3,889)
Allstate Corp.	1,226	(1.21)%	(4,285)
34450 NU Holdings Limited/Cayman Islands — Class A	11,451	(0.74)%	(4,580)
<b>Total Financial</b>			<b>227,788</b>
<b>Utilities</b>			
AES Corp.	9,458	(1.28)%	24,567
Edison International	2,420	(1.36)%	13,146
Portland General Electric Co.	3,808	(1.37)%	12,466
Exelon Corp.	2,332	(0.78)%	4,527
Avista Corp.	4,332	(1.24)%	3,904
Spire, Inc.	1,948	(0.98)%	3,266
FirstEnergy Corp.	3,270	(0.99)%	2,632
PG&E Corp.	10,004	(1.43)%	1,771
Duke Energy Corp.	1,868	(1.46)%	(2,397)
<b>Total Utilities</b>			<b>63,882</b>
<b>Basic Materials</b>			
Hecla Mining Co.	20,740	(0.72)%	8,617
Piedmont Lithium, Inc.	1,690	(0.60)%	8,603
Avient Corp.	1,649	(0.52)%	7,899
Ecolab, Inc.	500	(0.75)%	6,088
Novagold Resources, Inc.	23,863	(0.81)%	3,964
Alcoa Corp.	3,738	(0.96)%	3,804
Royal Gold, Inc.	672	(0.63)%	3,395
Century Aluminum Co.	6,934	(0.44)%	1,795
Livent Corp.	1	0.00%	(6)
Mercer International, Inc.	8,084	(0.62)%	(547)
Kaiser Aluminum Corp.	1,469	(0.98)%	(558)
Carpenter Technology Corp.	1,841	(1.10)%	(8,604)
<b>Total Basic Materials</b>			<b>34,450</b>
<b>Energy</b>			
Noble Corporation plc	1,098	(0.49)%	2,295
Hess Corp.	1,035	(1.40)%	2,034
Baker Hughes Co.	2,167	(0.68)%	1,885
NOV, Inc.	6,198	(1.15)%	1,536
Expro Group Holdings N.V.	2,783	(0.57)%	1,063
Valaris Ltd.	862	(0.57)%	120
Archrock, Inc.	5,769	(0.64)%	(455)
Halliburton Co.	3,229	(1.16)%	(2,645)
TechnipFMC plc	5,096	(0.92)%	(3,391)
Helix Energy Solutions Group, Inc.	5,260	(0.52)%	(5,417)
<b>Total Energy</b>			<b>(2,975)</b>
<b>Consumer, Cyclical</b>			
Topgolf Callaway Brands Corp.	5,644	(0.69)%	17,158
VF Corp.	5,733	(0.90)%	11,737
Shake Shack, Inc. — Class A	1,044	(0.54)%	11,486
Walgreens Boots Alliance, Inc.	5,772	(1.14)%	10,978

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
UniFirst Corp.	650	(0.94)%	\$ 8,528
Newell Brands, Inc.	5,446	(0.44)%	7,968
Floor & Decor Holdings, Inc. — Class A	990	(0.79)%	5,802
Life Time Group Holdings, Inc.	3,360	(0.45)%	5,659
OPENLANE, Inc.	5,290	(0.70)%	3,650
Tesla, Inc.	133	(0.30)%	945
Steven Madden Ltd.	1	0.00%	3
<b>Total Consumer, Cyclical</b>			<b>83,914</b>
<b>Industrial</b>			
MSA Safety, Inc.	647	(0.90)%	16,195
MasTec, Inc.	721	(0.46)%	15,630
3M Co.	1,025	(0.85)%	12,828
GATX Corp.	797	(0.77)%	4,141
Casella Waste Systems, Inc. — Class A	1,220	(0.83)%	3,169
Tetra Tech, Inc.	427	(0.58)%	2,568
Stericycle, Inc.	1,498	(0.59)%	373
Republic Services, Inc. — Class A	227	(0.29)%	368
General Electric Co.	1	0.00%	(23)
Jacobs Solutions, Inc.	247	(0.30)%	(1,078)
Trinity Industries, Inc.	3,375	(0.73)%	(1,694)
<b>Total Industrial</b>			<b>52,477</b>
<b>Technology</b>			
Science Applications International Corp.	1,390	(1.30)%	16,704
Privia Health Group, Inc.	4,042	(0.82)%	13,049
Ceridian HCM Holding, Inc.	1,550	(0.93)%	7,239
KBR, Inc.	2,231	(1.17)%	5,756
Paycor HCM, Inc.	5,289	(1.07)%	3,131
Take-Two Interactive Software, Inc.	579	(0.72)%	(112)
Evolent Health, Inc. — Class A	2,259	(0.55)%	(3,672)
<b>Total Technology</b>			<b>42,095</b>
<b>Communications</b>			
DoorDash, Inc. — Class A	811	(0.57)%	3,460
<b>Total MS Long/Short Equity Short Custom Basket</b>			<b>\$ 649,569</b>



MS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Financial</b>			
CareTrust REIT, Inc.	52,141	8.09%	\$ 18,477
Apple Hospitality REIT, Inc.	16,968	1.97%	5,276
VICI Properties, Inc.	1	0.00%	5
InvenTrust Properties Corp.	29,967	5.40%	(3,113)
Extra Space Storage, Inc.	4,087	3.76%	(20,636)
Ryman Hospitality Properties, Inc.	12,855	8.11%	(22,812)
Ventas, Inc.	15,297	4.88%	(23,433)
NETSTREIT Corp.	18,230	2.15%	(24,581)
Simon Property Group, Inc.	4,703	3.85%	(25,790)
Boston Properties, Inc.	4,474	2.02%	(32,564)
Kite Realty Group Trust	29,173	4.73%	(33,411)
Gaming and Leisure Properties, Inc.	19,196	6.62%	(35,699)
Piedmont Office Realty Trust, Inc. — Class A	33,905	1.44%	(42,385)
Brixmor Property Group, Inc.	35,784	5.63%	(42,883)
Invitation Homes, Inc.	19,406	4.66%	(46,531)
Healthpeak Properties, Inc.	24,300	3.38%	(53,885)
AvalonBay Communities, Inc.	4,583	5.96%	(55,005)
Equity Residential	12,123	5.39%	(73,928)
Agree Realty Corp.	11,727	4.91%	(76,855)
Four Corners Property Trust, Inc.	27,213	4.57%	(80,473)
Rexford Industrial Realty, Inc.	21,986	8.23%	(90,093)
Alexandria Real Estate Equities, Inc.	5,610	4.25%	(91,073)
<b>Total Financial</b>			<b>(851,392)</b>
<b>Total MS Equity Market Neutral Long Custom Basket</b>			<b>\$ (851,392)</b>

MS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET

<b>Financial</b>			
Realty Income Corp.	21,066	(7.76)%	128,289
Essex Property Trust, Inc.	4,042	(6.32)%	106,214
Global Net Lease, Inc.	63,617	(4.51)%	96,722
Mid-America Apartment Communities, Inc.	4,791	(4.55)%	79,240
STAG Industrial, Inc.	37,109	(9.45)%	74,904
Federal Realty Investment Trust	8,840	(5.91)%	64,559
Douglas Emmett, Inc.	69,240	(6.52)%	63,208
JBG SMITH Properties	50,077	(5.34)%	61,414
Camden Property Trust	3,720	(2.60)%	48,405
Broadstone Net Lease, Inc.	22,444	(2.37)%	41,956
Apartment Income REIT Corp.	11,718	(2.65)%	39,254
Macerich Co.	46,306	(3.73)%	36,246
Service Properties Trust	62,354	(3.54)%	35,363
Pebblebrook Hotel Trust	34,369	(3.45)%	30,344
Phillips Edison & Company, Inc.	41,207	(10.18)%	13,915
Welltower, Inc.	9,804	(5.92)%	9,328
LTC Properties, Inc.	7,608	(1.80)%	5,483
National Health Investors, Inc.	4,830	(1.83)%	(1,134)
Omega Healthcare Investors, Inc.	16,723	(4.09)%	(22,470)
Sunstone Hotel Investors, Inc.	71,588	(4.94)%	(26,527)
<b>Total Financial</b>			<b>884,713</b>
<b>Exchange-Traded Funds</b>			
Vanguard Real Estate ETF	4,553	(2.54)%	30,553
<b>Total MS Equity Market Neutral Short Custom Basket</b>			<b>\$ 915,266</b>

GS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Financial</b>			
CareTrust REIT, Inc.	52,141	8.10%	\$ 127,263
Ryman Hospitality Properties, Inc.	12,855	8.11%	69,733
Gaming and Leisure Properties, Inc.	19,196	6.62%	38,683
InvenTrust Properties Corp.	29,967	5.40%	24,842
Kite Realty Group Trust	29,173	4.73%	17,456
Ventas, Inc.	15,297	4.88%	15,921
Brixmor Property Group, Inc.	35,784	5.63%	8,207
Apple Hospitality REIT, Inc.	16,968	1.97%	6,910
VICI Properties, Inc.	1	0.00%	5
AvalonBay Communities, Inc.	4,583	5.96%	(18,604)
Simon Property Group, Inc.	4,703	3.85%	(20,053)
Extra Space Storage, Inc.	4,087	3.76%	(20,066)
Boston Properties, Inc.	4,474	2.02%	(38,829)
NETSTREIT Corp.	18,230	2.15%	(43,094)
Invitation Homes, Inc.	19,406	4.66%	(49,532)
Equity Residential	12,123	5.39%	(63,813)
Healthpeak Properties, Inc.	24,300	3.38%	(70,849)
Four Corners Property Trust, Inc.	27,213	4.57%	(80,166)
Rexford Industrial Realty, Inc.	21,986	8.22%	(103,763)
Agree Realty Corp.	11,727	4.91%	(118,088)
Piedmont Office Realty Trust, Inc. — Class A	33,905	1.44%	(130,226)
Alexandria Real Estate Equities, Inc.	5,610	4.25%	(197,864)
<b>Total Financial</b>			<b>(645,927)</b>
<b>Total GS Equity Market Neutral Long Custom Basket</b>			<b>\$ (645,927)</b>

GS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET

<b>Financial</b>			
Douglas Emmett, Inc.	69,240	(6.52)%	657,715
Realty Income Corp.	21,066	(7.76)%	366,377
Mid-America Apartment Communities, Inc.	4,791	(4.55)%	279,692
Broadstone Net Lease, Inc.	22,444	(2.37)%	251,489
Essex Property Trust, Inc.	4,042	(6.32)%	219,732
Camden Property Trust	3,720	(2.60)%	194,097
Apartment Income REIT Corp.	11,718	(2.65)%	175,969
JBG SMITH Properties	50,077	(5.34)%	167,404
Global Net Lease, Inc.	63,617	(4.51)%	119,989
Federal Realty Investment Trust	8,840	(5.91)%	84,483
Service Properties Trust	62,354	(3.54)%	75,617
Sunstone Hotel Investors, Inc.	71,588	(4.94)%	26,516
Pebblebrook Hotel Trust	34,369	(3.45)%	22,433
Macerich Co.	46,306	(3.73)%	18,271
LTC Properties, Inc.	7,608	(1.80)%	14,228
National Health Investors, Inc.	4,830	(1.83)%	9,526
STAG Industrial, Inc.	37,109	(9.45)%	2,462
Phillips Edison & Company, Inc.	41,207	(10.18)%	(23,952)
Omega Healthcare Investors, Inc.	16,723	(4.09)%	(88,163)
Welltower, Inc.	9,804	(5.92)%	(170,404)
<b>Total Financial</b>			<b>2,403,481</b>
<b>Exchange-Traded Funds</b>			
Vanguard Real Estate ETF	4,553	(2.54)%	165,608
<b>Total GS Equity Market Neutral Short Custom Basket</b>			<b>\$ 2,569,089</b>

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- \* Non-income producing security.
  - \*\* Includes cumulative appreciation (depreciation).
  - † Value determined based on Level 1 inputs, unless otherwise noted.
  - †† Value determined based on Level 2 inputs.
  - ††† Value determined based on Level 3 inputs.
  - 1 All or a portion of this security is pledged as short security and equity custom basket collateral at September 30, 2023.
  - 2 Affiliated issuer.
  - 3 All or a portion of this security is on loan at September 30, 2023.
  - 4 All or a portion of this security is pledged as futures collateral at September 30, 2023.
  - 5 Rate indicated is the effective yield at the time of purchase.
  - 6 Repurchase Agreements.
  - 7 Securities lending collateral.
  - 8 Rate indicated is the 7-day yield as of September 30, 2023.

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*ADR* — American Depositary Receipt  
*GS* — Goldman Sachs International  
*MS* — Morgan Stanley Capital Services LLC  
*plc* — Public Limited Company  
*REIT* — Real Estate Investment Trust