

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

September 30, 2024

	Shares	Value
COMMON STOCKS[†] - 45.2%		
Consumer, Non-cyclical - 12.8%		
Catalent, Inc.* ¹	18,095	\$ 1,096,014
Amedisys, Inc.* ¹	9,459	912,888
R1 RCM, Inc.*	60,795	861,465
Aaron's Company, Inc.	73,071	727,057
Axonics, Inc.*	10,075	701,220
Surmodics, Inc.*	17,987	697,536
Sterling Check Corp.* ¹	34,373	574,717
PetIQ, Inc.*	16,536	508,813
Revance Therapeutics, Inc.*	91,072	472,663
Kellanova	4,493	362,630
Vector Group Ltd.	11,558	172,445
Exscientia plc ADR* ²	31,618	154,296
Total Consumer, Non-cyclical		7,241,744
Consumer, Cyclical - 7.2%		
Capri Holdings Ltd.* ¹	38,881	1,650,110
Vizio Holding Corp. — Class A*	64,347	718,756
Chuy's Holdings, Inc.*	18,938	708,281
Everi Holdings, Inc.* ¹	42,461	557,937
Bally's Corp.*	24,463	421,987
Total Consumer, Cyclical		4,057,071
Financial - 5.3%		
Heartland Financial USA, Inc. ¹	17,384	985,673
Discover Financial Services	5,648	792,358
Enstar Group Ltd.*	1,116	358,895
First Bancshares, Inc.	10,421	334,827
Premier Financial Corp.	13,790	323,789
Independent Bank Group, Inc.	3,925	226,316
Total Financial		3,021,858
Communications - 5.0%		
Juniper Networks, Inc. ¹	22,572	879,856
Infinera Corp.*	85,267	575,552
Endeavor Group Holdings, Inc. — Class A ^{1,2}	19,915	568,773
Perficient, Inc.*	6,728	507,829
Frontier Communications Parent, Inc.*	4,854	172,463
Squarespace, Inc. — Class A*	2,160	100,289
Total Communications		2,804,762
Technology - 4.9%		
HashiCorp, Inc. — Class A*	25,183	852,696
PowerSchool Holdings, Inc. — Class A*	20,608	470,069
Envestnet, Inc.*	7,346	460,007
Thoughtworks Holding, Inc.*	82,109	362,922
ANSYS, Inc.* ¹	1,119	356,547
PlayAGS, Inc.* ¹	24,807	282,551
Total Technology		2,784,792
Energy - 4.0%		
Hess Corp. ¹	5,382	730,876
ChampionX Corp.	21,696	654,135
Marathon Oil Corp.	19,532	520,137
Southwestern Energy Co.*	54,622	388,363
Total Energy		2,293,511
Industrial - 2.5%		
Stericycle, Inc.*	12,504	762,744
Spirit AeroSystems Holdings, Inc. — Class A* ¹	16,760	544,868
Iteris, Inc.*	14,354	102,487
Total Industrial		1,410,099
Utilities - 2.0%		
ALLETE, Inc. ¹	8,866	569,109
Atlantica Sustainable Infrastructure plc	25,387	558,006
Total Utilities		1,127,115
Basic Materials - 1.5%		
Haynes International, Inc. ¹	13,993	833,143
Total Common Stocks (Cost \$25,394,940)		25,574,095
RIGHTS^{†††} - 0.0%		
Consumer, Non-cyclical - 0.0%		
Novartis AG*	9,562	—
Bristol-Myers Squibb Co.*	12,237	—
Johnson & Johnson*	3,841	—
Total Consumer, Non-cyclical		—
Total Rights (Cost \$3,729)		—
MUTUAL FUNDS[†] - 17.5%		
Guggenheim Strategy Fund II ³	180,814	4,484,187
Guggenheim Ultra Short Duration Fund — Institutional Class ³	372,218	3,729,624
Guggenheim Strategy Fund III ³	66,959	1,666,605
Total Mutual Funds (Cost \$9,860,869)		9,880,416
CLOSED-END MUTUAL FUNDS^{***†} - 6.9%		
Virtus Total Return Fund, Inc.	17,393	107,842
BlackRock MuniHoldings California Quality Fund, Inc.	9,189	105,857
Western Asset Inflation-Linked Opportunities & Income Fund	11,927	105,435
Nuveen Dow 30sm Dynamic Overwrite Fund	7,018	104,217
BlackRock Enhanced Global Dividend Trust	9,243	104,076
BlackRock Municipal 2030 Target Term Trust	4,807	103,927
Allspring Global Dividend Opportunity Fund	20,416	102,284
Clough Global Equity Fund	14,737	102,263
Tri-Continental Corp.	3,015	99,616
General American Investors Company, Inc.	1,846	98,964
Gabelli Dividend & Income Trust	4,040	98,778
SRH Total Return Fund, Inc.	6,124	96,759
BlackRock Enhanced International Dividend Trust	16,266	94,343
Gabelli Healthcare & WellnessRx Trust	7,532	82,475
Mexico Fund, Inc.	5,454	82,301
Royce Micro-Capital Trust, Inc.	8,273	79,504
Ellsworth Growth and Income Fund Ltd.	8,093	72,756

abrdn Total Dynamic Dividend Fund
BlackRock MuniHoldings New Jersey Quality Fund, Inc.

7,879
5,836

71,699
70,791

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CLOSED-END MUTUAL FUNDS ***† - 6.9% (continued)		
abrdn Global Dynamic Dividend Fund	6,204	\$ 65,886
abrdn Japan Equity Fund, Inc.	10,083	63,019
abrdn Emerging Markets Equity Income Fund, Inc.	10,744	60,542
Bancroft Fund Ltd.	3,517	58,980
BlackRock MuniHoldings New York Quality Fund, Inc.	5,187	57,887
BNY Mellon Strategic Municipals, Inc.	6,896	44,893
BNY Mellon Municipal Bond Infrastructure Fund, Inc.	3,914	43,680
Royce Small-Capital Trust, Inc.	2,589	40,647
New Germany Fund, Inc.	4,320	38,578
Swiss Helvetia Fund, Inc.	3,966	35,496
John Hancock Hedged Equity & Income Fund	3,003	32,943
abrdn Life Sciences Investors	2,021	30,477
Western Asset Inflation-Linked Income Fund	3,483	29,780
Voya Emerging Markets High Dividend Equity Fund	4,851	27,675
BlackRock MuniYield Michigan Quality Fund, Inc.	2,246	26,974
Sprott Focus Trust, Inc.	3,259	25,159
Templeton Emerging Markets Fund/United States	1,843	24,954
abrdn National Municipal Income Fund	1,992	22,251
MFS Municipal Income Trust	3,626	20,741
Gabelli Global Small and Mid Capital Value Trust	1,447	17,957
abrdn Healthcare Investors	917	17,075
Herzfeld Caribbean Basin Fund, Inc.	7,511	16,975
Nuveen Quality Municipal Income Fund	1,310	16,218
GAMCO Natural Resources Gold & Income Trust	2,615	15,350
European Equity Fund, Inc.	1,630	15,289
Franklin Universal Trust	1,841	13,918
Flaherty & Crumrine Preferred and Income Opportunity Fund, Inc.	1,366	12,854
John Hancock Tax-Advantaged Dividend Income Fund	549	12,748
Virtus Convertible & Income Fund II	4,079	12,686
Nuveen Real Asset Income and Growth Fund	923	12,618
Eaton Vance Tax Managed Global Buy Write Opportunities Fund	1,449	12,577
Eaton Vance Tax-Managed Global Diversified Equity Income Fund	1,435	12,513
Putnam Municipal Opportunities Trust	1,147	12,502
Virtus Convertible & Income Fund	3,559	12,457
Invesco Advantage Municipal Income Trust II	1,336	12,438
Invesco Quality Municipal Income Trust	1,191	12,434
Eaton Vance Tax-Advantaged Global Dividend Income Fund	639	12,422
BlackRock MuniYield Quality Fund III, Inc.	1,035	12,420
Western Asset Emerging Markets Debt Fund, Inc.	1,220	12,420
Nuveen Municipal Credit Income Fund	948	12,419
Nuveen AMT-Free Quality Municipal Income Fund	1,037	12,413
DWS Municipal Income Trust	1,244	12,403
Nuveen AMT-Free Municipal Credit Income Fund	926	12,399
Eaton Vance Municipal Bond Fund	1,152	12,396
Nuveen New Jersey Quality Municipal Income Fund	947	12,349
Invesco Municipal Opportunity Trust	1,202	12,344
Nuveen New York Quality Municipal Income Fund	1,047	12,344
BlackRock California Municipal Income Trust	1,021	12,344
Eaton Vance Risk-Managed Diversified Equity Income Fund	1,340	12,341
Nuveen S&P 500 Buy-Write Income Fund	899	12,334
Blackrock Science & Technology Trust	348	12,333
BlackRock Municipal Income Fund, Inc.	980	12,328
Eaton Vance Tax-Advantaged Dividend Income Fund	499	12,320
Nuveen NASDAQ 100 Dynamic Overwrite Fund	490	12,309
Nuveen Real Estate Income Fund	1,323	12,304
Invesco Municipal Trust	1,199	12,302
BlackRock MuniHoldings Fund, Inc.	972	12,296
Invesco Trust for Investment Grade Municipals	1,164	12,292
BlackRock MuniYield Fund, Inc.	1,074	12,276
Invesco Value Municipal Income Trust	953	12,275
BlackRock Enhanced Capital and Income Fund, Inc.	623	12,267
Nuveen California Quality Municipal Income Fund	1,031	12,259
BlackRock Enhanced Equity Dividend Trust	1,417	12,257
Nuveen New York AMT-Free Quality Municipal Income Fund	1,094	12,253
Western Asset Managed Municipals Fund, Inc.	1,127	12,217
Allspring Multi-Sector Income Fund	1,275	12,215

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CLOSED-END MUTUAL FUNDS ***† - 6.9% (continued)		
BlackRock Health Sciences Trust	290	\$ 12,160
Franklin Limited Duration Income Trust ²	1,818	12,126
BlackRock MuniYield New York Quality Fund, Inc.	1,102	11,880
Eaton Vance Tax-Managed Buy-Write Income Fund	809	11,674
BlackRock Municipal Income Trust	1,092	11,542
BlackRock Municipal Income Trust II	1,019	11,474
Eaton Vance National Municipal Opportunities Trust	621	11,147
Invesco Dynamic Credit Opportunity Fund	1,000	10,964
BlackRock Municipal Income Quality Trust	898	10,812
Eaton Vance Tax-Advantaged Global Dividend Opportunities Fund	406	10,775
PIMCO New York Municipal Income Fund II	1,347	10,628
Nuveen Pennsylvania Quality Municipal Income Fund	841	10,613
BNY Mellon Municipal Income, Inc.	1,437	10,504
Nuveen Global High Income Fund	777	10,396
BNY Mellon Strategic Municipal Bond Fund, Inc.	1,646	10,255
BrandywineGLOBAL Global Income Opportunities Fund, Inc.	1,154	10,201
BlackRock MuniVest Fund, Inc.	1,336	10,154
BlackRock MuniVest Fund II, Inc.	878	10,000
BlackRock MuniHoldings Quality Fund II, Inc.	932	9,963
Nuveen S&P 500 Dynamic Overwrite Fund	592	9,934
Pioneer High Income Fund, Inc.	1,239	9,912
Royce Global Trust, Inc.	834	9,674
BlackRock New York Municipal Income Trust	877	9,647
Putnam Managed Municipal Income Trust	1,475	9,602
MFS Charter Income Trust	1,460	9,592
Flaherty & Crumrine Total Return Fund, Inc.	551	9,527
BlackRock MuniYield Quality Fund II, Inc.	858	9,284
Nuveen Arizona Quality Municipal Income Fund	782	9,243
Pioneer Diversified High Income Fund, Inc.	751	9,237
Nuveen Massachusetts Quality Municipal Income Fund	754	8,807
Pioneer Municipal High Income Advantage Fund, Inc.	990	8,752
Invesco Trust for Investment Grade New York Municipals	754	8,694
MFS Multimarket Income Trust	1,736	8,454
Pioneer Municipal High Income Fund Trust	880	8,448
Eaton Vance New York Municipal Bond Fund	848	8,446
Western Asset Intermediate Muni Fund, Inc.	1,027	8,421
Allspring Utilities and High Income Fund	750	8,370
Principal Real Estate Income Fund	748	8,357
Nuveen New York Municipal Value Fund	968	8,334
abrdn Australia Equity Fund, Inc.	1,744	8,214
BlackRock MuniYield Pennsylvania Quality Fund	647	8,087
Invesco Pennsylvania Value Municipal Income Trust	707	7,996
MFS High Yield Municipal Trust	2,148	7,872
Nuveen Select Maturities Municipal Fund	850	7,871
PIMCO New York Municipal Income Fund	948	7,868
MFS High Income Municipal Trust	1,945	7,790
Nuveen Missouri Quality Municipal Income Fund	692	7,638
MFS Investment Grade Municipal Trust	922	7,579
DTF Tax-Free Income 2028 Term Fund, Inc.	649	7,314
MFS Intermediate High Income Fund	4,058	7,223
Nuveen New York Select Tax-Free Income Portfolio	590	7,180
LMP Capital and Income Fund, Inc.	394	6,930
Duff & Phelps Utility and Infrastructure Fund, Inc.	584	6,856
Federated Hermes Premier Municipal Income Fund	550	6,831
Lazard Global Total Return and Income Fund, Inc.	376	6,821
abrdn Global Infrastructure Income Fund	337	6,814
Voya Asia Pacific High Dividend Equity Income Fund	991	6,788
Voya Infrastructure Industrials and Materials Fund	597	6,782
BNY Mellon High Yield Strategies Fund	2,511	6,755
Insight Select Income Fund	381	6,725
Flaherty & Crumrine Preferred and Income Securities Fund, Inc.	409	6,712
First Trust Specialty Finance and Financial Opportunities Fund	1,649	6,711
AllianceBernstein National Municipal Income Fund, Inc.	568	6,702

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CLOSED-END MUTUAL FUNDS^{***†} - 6.9% (continued)		
Nuveen Municipal Value Fund, Inc.	736	\$ 6,639
Liberty All Star Growth Fund, Inc.	1,182	6,631
Allspring Income Opportunities Fund	926	6,602
Eaton Vance California Municipal Bond Fund	684	6,601
Eaton Vance Municipal Income Trust	601	6,593
Blackstone Strategic Credit Fund	532	6,554
abrdn Healthcare Opportunities Fund	296	6,536
Adams Diversified Equity Fund, Inc.	303	6,533
Neuberger Berman Municipal Fund, Inc.	588	6,533
Voya Global Advantage and Premium Opportunity Fund	683	6,488
Eaton Vance California Municipal Income Trust	594	6,457
PIMCO California Municipal Income Fund	631	6,285
Virtus Dividend Interest & Premium Strategy Fund	450	5,868
High Income Securities Fund	850	5,806
Eaton Vance Tax-Managed Buy-Write Opportunities Fund	419	5,782
BlackRock Resources & Commodities Strategy Trust	602	5,779
Western Asset High Income Opportunity Fund, Inc.	1,419	5,747
Aberdeen Asia-Pacific Income Fund, Inc.*	330	5,742
PGIM Global High Yield Fund, Inc.	449	5,738
Nuveen Floating Rate Income Fund	650	5,733
Nuveen Multi-Asset Income Fund	433	5,724
India Fund, Inc.	300	5,706
BlackRock Energy and Resources Trust	443	5,706
ClearBridge Energy Midstream Opportunity Fund, Inc.	135	5,697
Neuberger Berman Energy Infrastructure and Income Fund, Inc.	691	5,666
Saba Capital Income & Opportunities Fund	735	5,579
Highland Opportunities and Income Fund	910	5,578
Barings Global Short Duration High Yield Fund	365	5,541
Clough Global Opportunities Fund	963	5,248
PIMCO New York Municipal Income Fund III	770	4,851
Western Asset Global High Income Fund, Inc.	639	4,435
Nuveen Multi-Market Income Fund	670	4,261
Templeton Emerging Markets Income Fund	720	4,197
Saba Capital Income & Opportunities Fund II	473	4,025
Special Opportunities Fund, Inc.	271	3,770
Flaherty & Crumrine Preferred & Income Fund, Inc.	300	3,585
Nuveen Mortgage and Income Fund	158	2,912
BlackRock Virginia Municipal Bond Trust	220	2,523
RiverNorth Capital and Income Fund	161	2,478
Highland Global Allocation Fund	309	2,429
Clough Global Dividend and Income Fund	256	1,508
John Hancock Investors Trust	103	1,448
John Hancock Income Securities Trust	122	1,418
Nuveen Intermediate Duration Municipal Term Fund Liquidating Trust*	955	-
Total Closed-End Mutual Funds		3,923,903
(Cost \$3,520,816)		
	Face Amount	
U.S. TREASURY BILLS^{††} - 14.3%		
U.S. Treasury Bills		
4.63% due 10/10/24 ^{4,5}	\$ 4,658,000	4,652,591
5.12% due 10/24/24 ^{1,5}	3,460,000	3,449,560
Total U.S. Treasury Bills		8,102,151
(Cost \$8,100,598)		
REPURCHASE AGREEMENTS^{††,6} - 9.3%		
J.P. Morgan Securities LLC issued 09/30/24 at 4.86% due 10/01/24	2,892,380	2,892,380
BofA Securities, Inc. issued 09/30/24 at 4.85% due 10/01/24	2,388,972	2,388,972
Total Repurchase Agreements		5,281,352
(Cost \$5,281,352)		
	Shares	
SECURITIES LENDING COLLATERAL^{†,7} - 0.2%		
Money Market Fund^{***}		
First American Government Obligations Fund - Class X, 4.82% ⁸	134,598	134,598
Total Securities Lending Collateral		134,598
(Cost \$134,598)		
Total Investments - 93.4%		\$ 52,896,515
(Cost \$52,296,902)		
COMMON STOCKS SOLD SHORT[†] - (11.1)%		
Technology - (0.3)%		
Synopsys, Inc.*	386	(195,467)
Communications - (0.4)%		
Nokia Oyj ADR	45,660	(199,534)

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COMMON STOCKS SOLD SHORT[†] - (11.1)% (continued)		
Industrial - (0.6)%		
Boeing Co.*	2,072	\$ (315,027)
Consumer, Non-cyclical - (0.6)%		
Recursion Pharmaceuticals, Inc. — Class A*	24,438	(161,046)
First Advantage Corp.*	9,422	(187,027)
Total Consumer, Non-cyclical		(348,073)
Energy - (4.3)%		
Noble Corporation plc	1	(36)
Equities Corp.	1	(37)
Chesapeake Energy Corp.	4,736	(389,536)
ConocoPhillips	4,981	(524,400)
Schlumberger N.V.	15,947	(668,977)
Chevron Corp.	5,517	(812,489)
Total Energy		(2,395,475)
Financial - (4.9)%		
SouthState Corp.	2,355	(228,859)
WesBanco, Inc.	11,032	(328,533)
Renasant Corp.	10,421	(338,683)
Capital One Financial Corp.	5,756	(861,846)
UMB Financial Corp.	9,561	(1,004,957)
Total Financial		(2,762,878)
Total Common Stocks Sold Short		(6,216,454)
(Proceeds \$6,155,071)		
EXCHANGE-TRADED FUNDS SOLD SHORT^{***,†} - (6.6)%		
iShares Mortgage Real Estate ETF	19	(451)
iShares MBS ETF	10	(958)
Financial Select Sector SPDR Fund	40	(1,813)
Technology Select Sector SPDR Fund	19	(4,289)
iShares JP Morgan USD Emerging Markets Bond ETF	65	(6,083)
VanEck Gold Miners ETF	168	(6,690)
Materials Select Sector SPDR Fund	83	(8,000)
iShares U.S. Real Estate ETF	88	(8,965)
SPDR Gold Shares — Class D*	46	(11,181)
SPDR S&P Biotech ETF	123	(12,152)
Utilities Select Sector SPDR Fund	182	(14,702)
iShares iBoxx \$ Investment Grade Corporate Bond ETF	137	(15,478)
iShares MSCI All Country Asia ex Japan ETF	241	(18,906)
Invesco Senior Loan ETF	901	(18,930)
iShares Preferred & Income Securities ETF	601	(19,971)
iShares Floating Rate Bond ETF	453	(23,121)
iShares 7-10 Year Treasury Bond ETF	277	(27,179)
iShares Latin America 40 ETF	1,517	(39,305)
Schwab U.S. Aggregate Bond ETF	886	(42,103)
iShares Core High Dividend ETF	532	(62,574)
iShares iBoxx High Yield Corporate Bond ETF	1,015	(81,505)
iShares Russell 1000 Growth ETF	233	(87,464)
Health Care Select Sector SPDR Fund	595	(91,642)
iShares MSCI Emerging Markets ETF	2,049	(93,967)
VanEck High Yield Muni ETF	2,175	(115,427)
iShares TIPS Bond ETF	1,169	(129,139)
SPDR Bloomberg Convertible Securities ETF	2,056	(157,469)
iShares Russell 2000 Index ETF	932	(205,870)
SPDR S&P 500 ETF Trust	544	(312,125)
SPDR Nuveen Bloomberg High Yield Municipal Bond ETF	12,371	(324,986)
iShares National Muni Bond ETF	3,181	(345,552)
iShares Russell 1000 Value ETF	2,005	(380,549)
SPDR Nuveen Bloomberg Municipal Bond ETF	11,226	(525,714)
iShares MSCI EAFE ETF	6,626	(554,132)
Total Exchange-Traded Funds Sold Short		(3,748,392)
(Proceeds \$3,702,692)		
Total Securities Sold Short - (17.7)%		(9,964,846)
(Proceeds \$9,857,763)		
Other Assets & Liabilities, net - 24.2%		13,720,666
Total Net Assets - 100.0%		\$ 56,652,335

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased[†]				
Sugar #11 Futures Contracts	160	Jun 2025	\$ 3,619,840	\$ 419,385
Cotton #2 Futures Contracts	103	Dec 2024	3,787,310	192,533
Natural Gas Futures Contracts	50	Oct 2024	1,453,000	137,612
Gold 100 oz. Futures Contracts	2	Dec 2024	530,580	45,134
Cattle Feeder Futures Contracts	4	Nov 2024	490,050	21,972
Silver Futures Contracts	1	Dec 2024	157,150	18,477
Coffee 'C' Futures Contracts	18	May 2025	1,800,225	17,184
Cocoa Futures Contracts	2	Dec 2024	154,720	15,374

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Commodity Futures Contracts Purchased[†] (continued)				
LME Zinc Futures Contracts	3	Nov 2024	\$ 231,237	\$ 14,687
Low Sulphur Gas Oil Futures Contracts	5	Nov 2024	327,750	12,492
Brent Crude Futures Contracts	6	Oct 2024	430,620	9,590
Copper Futures Contracts	1	Dec 2024	113,713	8,722
Live Cattle Futures Contracts	6	Dec 2024	443,760	8,686
WTI Crude Futures Contracts	5	Oct 2024	341,150	8,087
LME Primary Aluminum Futures Contracts	1	Nov 2024	65,035	(809)
Gasoline RBOB Futures Contracts	4	Oct 2024	324,744	(8,503)
Low Sulphur Gas Oil Futures Contracts	59	Dec 2024	3,845,325	(11,897)
Gasoline RBOB Futures Contracts	45	Nov 2024	3,600,450	(92,347)
			\$ 21,716,659	\$ 816,379
Currency Futures Contracts Purchased[†]				
New Zealand Dollar Futures Contracts	81	Dec 2024	5,147,145	160,867
British Pound Futures Contracts	83	Dec 2024	6,935,688	142,318
Australian Dollar Futures Contracts	24	Dec 2024	1,660,920	24,365
Canadian Dollar Futures Contracts	8	Dec 2024	592,760	(141)
Japanese Yen Futures Contracts	59	Dec 2024	5,183,150	(38,802)
			\$ 19,519,663	\$ 288,607
Interest Rate Futures Contracts Purchased[†]				
Euro - BTP Italian Government Bond Futures Contracts ^{††}	27	Dec 2024	\$ 3,649,917	\$ 68,658
Euro - Bund Futures Contracts	36	Dec 2024	5,408,620	48,262
Euro - OATS Futures Contracts	62	Dec 2024	8,764,517	40,033
Canadian Government 10 Year Bond Futures Contracts ^{††}	18	Dec 2024	1,658,986	5,312
Euro - 30 year Bond Futures Contracts	1	Dec 2024	151,821	1,368
U.S. Treasury Long Bond Futures Contracts	3	Dec 2024	373,125	642
U.S. Treasury Ultra Long Bond Futures Contracts	1	Dec 2024	133,281	114
U.S. Treasury 10 Year Note Futures Contracts	1	Dec 2024	114,375	(38)
			\$ 20,254,642	\$ 164,351
Equity Futures Contracts Purchased[†]				
CBOE Volatility Index Futures Contracts	47	Nov 2024	850,700	18,601
S&P/TSX 60 IX Index Futures Contracts	2	Dec 2024	427,040	11,931
IBEX 35 Index Futures Contracts ^{††}	3	Oct 2024	396,311	10,528
SPI 200 Index Futures Contracts	4	Dec 2024	572,436	10,429
OMX Stockholm 30 Index Futures Contracts ^{††}	5	Oct 2024	129,919	4,323
Euro STOXX 50 Index Futures Contracts	1	Dec 2024	56,142	2,064
FTSE 100 Index Futures Contracts	3	Dec 2024	333,320	1,083
NASDAQ-100 Index Mini Futures Contracts	3	Dec 2024	1,216,245	464
Dow Jones Industrial Average Index Mini Futures Contracts	7	Dec 2024	1,492,820	323
S&P 500 Index Mini Futures Contracts	5	Dec 2024	1,454,000	261
Russell 2000 Index Mini Futures Contracts	10	Dec 2024	1,124,900	204
CBOE Volatility Index Futures Contracts	151	Dec 2024	2,713,470	(7,771)
			\$ 10,767,303	\$ 52,440
Interest Rate Futures Contracts Sold Short[†]				
Long Gilt Futures Contracts ^{††}	48	Dec 2024	6,316,955	33,189
Australian Government 10 Year Bond Futures Contracts	89	Dec 2024	7,158,281	8,551
			\$ 13,475,236	\$ 41,740
Currency Futures Contracts Sold Short[†]				
Swiss Franc Futures Contracts	96	Dec 2024	14,299,200	6,294

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

September 30, 2024

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	55	Jan 2025	\$ 1,023,000	\$ (9,246)
CBOE Volatility Index Futures Contracts	92	Oct 2024	1,734,200	(19,282)
			\$ 2,757,200	\$ (28,528)

Commodity Futures Contracts Sold Short[†]				
Gasoline RBOB Futures Contracts	47	Dec 2024	3,743,888	85,934
Soybean Futures Contracts	17	Nov 2024	898,238	76,871
Low Sulphur Gas Oil Futures Contracts	61	Jan 2025	3,977,200	15,149
Soybean Oil Futures Contracts	23	Dec 2024	597,678	5,778
Lean Hogs Futures Contracts	5	Dec 2024	146,600	(1,216)
LME Lead Futures Contracts	5	Nov 2024	259,909	(6,617)
Coffee 'C' Futures Contracts	11	Dec 2024	1,122,412	(12,410)
NY Harbor ULSD Futures Contracts	8	Oct 2024	724,651	(17,291)
Corn Futures Contracts	44	Dec 2024	932,800	(21,032)
LME Nickel Futures Contracts	3	Nov 2024	313,479	(24,312)
Hard Red Winter Wheat Futures Contracts	29	Dec 2024	846,800	(27,539)
Soybean Meal Futures Contracts	24	Dec 2024	818,880	(28,694)
Wheat Futures Contracts	27	Dec 2024	787,725	(29,716)
Natural Gas Futures Contracts	19	Dec 2024	681,340	(44,128)
Natural Gas Futures Contracts	66	Nov 2024	2,195,820	(107,268)
Cotton #2 Futures Contracts	127	May 2025	4,855,845	(239,422)
Sugar #11 Futures Contracts	86	Feb 2025	2,170,090	(297,609)
			\$ 25,073,355	\$ (673,522)

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Custom Basket Swap Agreements^{††}							
Goldman Sachs International	GS Long/Short Equity Custom Basket	Pay	5.28% (Federal Funds Rate + 0.45%)	At Maturity	05/16/28	\$ 7,610,114	\$ 987,215
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Pay	5.23% (Federal Funds Rate + 0.40%)	At Maturity	08/31/28	7,610,145	983,943
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Pay	5.23% (Federal Funds Rate + 0.40%)	At Maturity	08/31/28	9,318,381	970,906
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Pay	5.28% (Federal Funds Rate + 0.45%)	At Maturity	05/16/28	9,318,372	925,167
						\$ 33,857,012	\$ 3,867,231
OTC Custom Basket Swap Agreements Sold Short^{††}							
Goldman Sachs International	GS Long/Short Equity Custom Basket	Receive	4.56% (Federal Funds Rate - 0.26%)	At Maturity	05/16/28	\$ 4,154,381	\$ (98,105)
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Receive	4.48% (Federal Funds Rate - 0.35%)	At Maturity	08/31/28	\$ 4,154,412	\$ (119,984)
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Receive	4.63% (Federal Funds Rate - 0.20%)	At Maturity	05/16/28	9,351,080	(214,795)
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Receive	4.52% (Federal Funds Rate - 0.31%)	At Maturity	08/31/28	9,349,205	(916,444)
						\$ 27,009,078	\$ (1,349,328)

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

September 30, 2024

GS LONG/SHORT EQUITY LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Consumer, Non-cyclical			
Innoviva, Inc.	3,945	1.00%	\$ 30,510
United Therapeutics Corp.	208	0.98%	28,417
Perdoceo Education Corp.	1,884	0.55%	20,581
Gilead Sciences, Inc.	994	1.10%	19,336
Ingredion, Inc.	575	1.04%	13,816
Cal-Maine Foods, Inc.	1,071	1.05%	13,745
Bristol-Myers Squibb Co.	1,232	0.84%	11,258
Catalyst Pharmaceuticals, Inc.	2,148	0.56%	10,058
Incyte Corp.	1,262	1.10%	9,637
Merck & Company, Inc.	656	0.98%	7,115
Johnson & Johnson	469	1.00%	6,768
Medtronic plc	549	0.65%	5,097
Alkermes plc	1,159	0.43%	3,479
Laureate Education, Inc. — Class A	1,815	0.40%	3,327
Protagonist Therapeutics, Inc.	794	0.47%	2,589
Stride, Inc.	321	0.36%	1,477
Royalty Pharma plc — Class A	2,668	0.99%	1,124
Jazz Pharmaceuticals plc	236	0.35%	906
Zimmer Biomet Holdings, Inc.	332	0.47%	795
Centene Corp.	218	0.22%	740
ADT, Inc.	2,489	0.24%	291
Regeneron Pharmaceuticals, Inc.	67	0.93%	82
Premier, Inc. — Class A	1,840	0.48%	80
Hologic, Inc.	968	1.04%	(469)
Biogen, Inc.	93	0.24%	(678)
Alarm.com Holdings, Inc.	1,261	0.91%	(3,975)
Inmode Ltd.	1,902	0.42%	(4,151)
USANA Health Sciences, Inc.	395	0.20%	(4,305)
Neurocrine Biosciences, Inc.	269	0.41%	(5,494)
Total Consumer, Non-cyclical			172,156
Industrial			
Mueller Industries, Inc.	1,158	1.12%	37,324
Apogee Enterprises, Inc.	1,223	1.12%	28,239
Teekay Corp.	8,351	1.01%	25,429
UFP Industries, Inc.	675	1.15%	22,820
Owens Corning	387	0.90%	22,378
Teekay Tankers Ltd. — Class A	1,446	1.11%	20,788
International Seaways, Inc.	1,357	0.92%	18,919
Ardmore Shipping Corp.	2,860	0.68%	9,291
Caterpillar, Inc.	125	0.64%	7,816
Boise Cascade Co.	619	1.15%	7,347
Snap-on, Inc.	284	1.08%	7,062
Acuity Brands, Inc.	318	1.15%	6,914
Scorpio Tankers, Inc.	989	0.93%	4,278
Masterbrand, Inc.	1,698	0.41%	3,000
Donaldson Company, Inc.	800	0.77%	2,572
Mueller Water Products, Inc. — Class A	1,473	0.42%	2,550
Gates Industrial Corporation plc	2,016	0.46%	1,760
Benchmark Electronics, Inc.	403	0.23%	1,378
Gibraltar Industries, Inc.	342	0.31%	908
Griffon Corp.	372	0.34%	568
Textron, Inc.	349	0.41%	557
Avnet, Inc.	1,489	1.06%	360
Tennant Co.	619	0.78%	(344)
Vishay Intertechnology, Inc.	859	0.21%	(2,593)
Dorian LPG Ltd.	1,178	0.53%	(12,455)
Total Industrial			216,866
Utilities			
National Fuel Gas Co.	1,301	1.04%	14,233
OGE Energy Corp.	1,943	1.05%	14,163
Black Hills Corp.	1,294	1.04%	11,044
Duke Energy Corp.	667	1.01%	8,412
Entergy Corp.	637	1.10%	6,087
Spire, Inc.	1,177	1.04%	2,226
Southwest Gas Holdings, Inc.	556	0.54%	1,760
PPL Corp.	835	0.36%	721
Avista Corp.	1,272	0.65%	(705)
Otter Tail Corp.	768	0.79%	(6,510)
Total Utilities			51,431
Consumer, Cyclical			
Allison Transmission Holdings, Inc.	909	1.15%	40,787
M/I Homes, Inc.	203	0.46%	18,502
Monarch Casino & Resort, Inc.	1,025	1.07%	15,778
Toll Brothers, Inc.	294	0.60%	12,904
Lennar Corp. — Class A	169	0.42%	12,432
PC Connection, Inc.	679	0.67%	7,930
Buckle, Inc.	933	0.54%	5,795
Cummins, Inc.	115	0.49%	5,179
Patrick Industries, Inc.	166	0.31%	3,383
Columbia Sportswear Co.	768	0.84%	3,057
BorgWarner, Inc.	650	0.31%	2,578
Phinia, Inc.	1,031	0.62%	2,170
KB Home	231	0.26%	1,579
MRC Global, Inc.	1,473	0.25%	564
ScanSource, Inc.	847	0.53%	255
Sonos, Inc.	1,670	0.27%	110
Carter's, Inc.	320	0.27%	(731)
Core & Main, Inc. — Class A	458	0.27%	(2,178)
Visteon Corp.	515	0.64%	(3,370)
Gentex Corp.	1,017	0.40%	(3,791)
MasterCraft Boat Holdings, Inc.	1,434	0.34%	(4,144)
PACCAR, Inc.	841	1.09%	(4,514)
Autoliv, Inc.	431	0.53%	(6,319)
Lear Corp.	685	0.98%	(11,173)
Movado Group, Inc.	1,873	0.46%	(13,863)
Total Consumer, Cyclical			82,920
Basic Materials			
Cabot Corp.	368	0.54%	8,212
CF Industries Holdings, Inc.	614	0.69%	6,785
Sylvamo Corp.	340	0.38%	3,507
NewMarket Corp.	62	0.45%	2,486

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

September 30, 2024

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Minerals Technologies, Inc.	372	0.38%	\$ 1,804
Total Basic Materials			<u>22,794</u>
Financial			
Essent Group Ltd.	1,218	1.03%	30,159
NMI Holdings, Inc. — Class A	1,754	0.95%	20,223
Preferred Bank/Los Angeles CA	851	0.90%	19,522
Enact Holdings, Inc.	2,194	1.05%	18,898
Fidelity National Financial, Inc.	1,320	1.08%	18,363
MGIC Investment Corp.	3,069	1.03%	16,975
Synchrony Financial	1,260	0.83%	15,480
OFG Bancorp	1,749	1.03%	12,704
Hartford Financial Services Group, Inc.	679	1.05%	12,313
Enova International, Inc.	567	0.62%	9,097
International Bancshares Corp.	512	0.40%	8,399
Axis Capital Holdings Ltd.	911	0.95%	7,832
Janus Henderson Group plc	1,412	0.71%	6,958
American Express Co.	151	0.54%	5,883
RenaissanceRe Holdings Ltd.	125	0.45%	5,399
Reinsurance Group of America, Inc. — Class A	359	1.03%	4,467
Affiliated Managers Group, Inc.	360	0.84%	3,647
Arch Capital Group Ltd.	259	0.38%	3,346
Travelers Companies, Inc.	154	0.47%	3,105
Everest Group Ltd.	104	0.54%	2,434
Kilroy Realty Corp.	434	0.22%	1,510
Highwoods Properties, Inc.	807	0.36%	1,318
WP Carey, Inc.	253	0.21%	296
Raymond James Financial, Inc.	1	0.00%	18
OneMain Holdings, Inc.	565	0.35%	(330)
Park Hotels & Resorts, Inc.	1,800	0.33%	(381)
American International Group, Inc.	842	0.81%	(433)
Total Financial			<u>227,202</u>
Technology			
Cirrus Logic, Inc.	500	0.82%	19,079
Zoom Video Communications, Inc. — Class A	979	0.90%	6,132
Amdocs Ltd.	692	0.80%	5,980
NetApp, Inc.	284	0.46%	5,484
IPG Photonics Corp.	649	0.63%	3,636
International Business Machines Corp.	145	0.42%	2,831
Adeia, Inc.	1,300	0.20%	1,697
TE Connectivity plc	331	0.66%	1,651
HP, Inc.	607	0.29%	808
Qorvo, Inc.	155	0.21%	(724)
Skyworks Solutions, Inc.	509	0.66%	(2,321)
Photronics, Inc.	1,329	0.43%	(3,245)
QUALCOMM, Inc.	395	0.88%	(5,264)
Total Technology			<u>35,741</u>
Communications			
InterDigital, Inc.	579	1.08%	33,206
IDT Corp. — Class B	1,874	0.94%	27,423
AT&T, Inc.	3,524	1.02%	26,579
T-Mobile US, Inc.	314	0.85%	18,855
Verizon Communications, Inc.	1,509	0.89%	17,048
eBay, Inc.	588	0.50%	15,304
F5, Inc.	331	0.96%	14,550
ePlus, Inc.	582	0.75%	9,061
Gen Digital, Inc.	1,440	0.52%	4,115
Expedia Group, Inc.	114	0.22%	1,411
HealthStream, Inc.	800	0.30%	484
Spok Holdings, Inc.	2,494	0.49%	317
Anterix, Inc.	827	0.41%	(730)
Yelp, Inc. — Class A	1,461	0.67%	(1,630)
Gogo, Inc.	3,699	0.35%	(5,918)
Total Communications			<u>160,075</u>
Energy			
DNOW, Inc.	1,537	0.26%	1,071
HF Sinclair Corp.	514	0.30%	(4,642)
Total Energy			<u>(3,571)</u>
Government			
Banco Latinoamericano de Comercio Exterior S.A. — Class E	1,976	0.84%	21,598
Total GS Long/Short Equity Long Custom Basket			<u>\$ 987,215</u>
GS LONG/SHORT EQUITY SHORT CUSTOM BASKET			
Consumer, Non-cyclical			
Avis Budget Group, Inc.	225	(0.47)%	6,589
Patterson Companies, Inc.	2,191	(1.15)%	2,926
NeoGenomics, Inc.	1,828	(0.65)%	657
Verisk Analytics, Inc. — Class A	156	(1.01)%	(914)
Amicus Therapeutics, Inc.	1,992	(0.51)%	(1,025)
Spectrum Brands Holdings, Inc.	247	(0.57)%	(1,636)
Booz Allen Hamilton Holding Corp.	356	(1.39)%	(3,023)
GXO Logistics, Inc.	1,623	(2.04)%	(4,372)
Equifax, Inc.	81	(0.57)%	(4,401)
TransUnion	317	(0.80)%	(9,181)
Total Consumer, Non-cyclical			<u>(14,380)</u>
Financial			
New York Mortgage Trust, Inc.	11,281	(1.73)%	31,260
Americold Realty Trust, Inc.	2,675	(1.83)%	16,231
Sun Communities, Inc.	490	(1.59)%	10,980
Cannae Holdings, Inc.	2,371	(1.09)%	7,170
TFS Financial Corp.	4,309	(1.33)%	3,913
PotlatchDeltic Corp.	1,439	(1.56)%	2,940
Triumph Financial, Inc.	474	(0.91)%	928
UDR, Inc.	572	(0.62)%	(643)
St. Joe Co.	1,347	(1.90)%	(1,313)

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

September 30, 2024

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
CoStar Group, Inc.	644	(1.17)%	\$ (1,711)
Capitol Federal Financial, Inc.	10,874	(1.53)%	(2,387)
Brighthouse Financial, Inc.	1,721	(1.87)%	(2,639)
Safehold, Inc.	1,967	(1.24)%	(2,723)
Marcus & Millichap, Inc.	1,781	(1.70)%	(3,050)
Digital Realty Trust, Inc.	232	(0.90)%	(3,081)
Burford Capital Ltd.	4,704	(1.50)%	(3,345)
Equity LifeStyle Properties, Inc.	921	(1.58)%	(3,910)
Apartment Investment and Management Co. — Class A	6,295	(1.37)%	(6,125)
Equinix, Inc.	94	(2.01)%	(8,075)
Banc of California, Inc.	4,477	(1.59)%	(8,249)
Veris Residential, Inc.	3,551	(1.53)%	(10,239)
Crown Castle, Inc.	578	(1.65)%	(11,693)
FTAI Infrastructure, Inc.	6,625	(1.49)%	(11,708)
SBA Communications Corp.	263	(1.52)%	(12,375)
State Street Corp.	904	(1.93)%	(12,724)
Redwood Trust, Inc.	10,408	(1.94)%	(13,891)
Iron Mountain, Inc.	672	(1.92)%	(18,466)
CBRE Group, Inc. — Class A	677	(2.03)%	(24,546)
Total Financial			(89,471)
Technology			
Dayforce, Inc.	1,363	(2.01)%	4,192
Take-Two Interactive Software, Inc.	333	(1.23)%	1,291
KBR, Inc.	936	(1.47)%	(2,051)
Appian Corp. — Class A	743	(0.61)%	(2,377)
Total Technology			1,055
Basic Materials			
Compass Minerals International, Inc.	4,766	(1.38)%	26,485
Novagold Resources, Inc.	11,589	(1.14)%	2,009
Ivanhoe Electric Incorporated / US	5,226	(1.06)%	(394)
Coeur Mining, Inc.	2,803	(0.46)%	(3,696)
Radius Recycling, Inc. — Class A	1,426	(0.64)%	(5,830)
Hecla Mining Co.	7,031	(1.13)%	(7,353)
MP Materials Corp.	3,995	(1.70)%	(8,597)
Total Basic Materials			2,623
Industrial			
Montrose Environmental Group, Inc.	616	(0.39)%	12,259
Boeing Co.	248	(0.91)%	11,939
XPO, Inc.	500	(1.29)%	7,911
Saia, Inc.	65	(0.68)%	6,963
Old Dominion Freight Line, Inc.	292	(1.40)%	5,097
Knight-Swift Transportation Holdings, Inc.	640	(0.83)%	1,903
Norfolk Southern Corp.	176	(1.05)%	859
General Electric Co.	1	0.00%	(94)
Union Pacific Corp.	91	(0.54)%	(555)
Covenant Logistics Group, Inc. — Class A	560	(0.71)%	(588)
Casella Waste Systems, Inc. — Class A	348	(0.83)%	(682)
Materion Corp.	204	(0.55)%	(1,091)
Forward Air Corp.	637	(0.54)%	(1,947)
Perma-Fix Environmental Services, Inc.	1,769	(0.52)%	(2,994)
United Parcel Service, Inc. — Class B	329	(1.08)%	(3,097)
J.B. Hunt Transport Services, Inc.	353	(1.46)%	(5,275)
CH Robinson Worldwide, Inc.	757	(2.01)%	(18,403)
Total Industrial			12,205
Consumer, Cyclical			
VSE Corp.	690	(1.37)%	3,164
Walgreens Boots Alliance, Inc.	1,832	(0.40)%	(851)
American Airlines Group, Inc.	7,053	(1.91)%	(1,695)
Madison Square Garden Sports Corp. — Class A	179	(0.90)%	(3,124)
JetBlue Airways Corp.	6,446	(1.02)%	(5,589)
LGI Homes, Inc.	315	(0.90)%	(10,114)
Total Consumer, Cyclical			(18,208)
Utilities			
Middlesex Water Co.	604	(0.95)%	(2,044)
TXNM Energy, Inc.	1,145	(1.21)%	(6,846)
Eversource Energy	1,097	(1.80)%	(11,754)
Total Utilities			(20,644)
Energy			
Valaris Ltd.	1,032	(1.38)%	15,616
Transocean Ltd.	17,541	(1.79)%	12,306
Core Laboratories, Inc.	3,816	(1.70)%	7,624
Expro Group Holdings N.V.	1,216	(0.50)%	1,181
Antero Resources Corp.	1,927	(1.33)%	688
Bristow Group, Inc.	1,438	(1.20)%	(2,982)
Oceaneering International, Inc.	1,589	(0.95)%	(3,097)
Total Energy			31,337
Communications			
Sphere Entertainment Co.	394	(0.42)%	(267)
Uber Technologies, Inc.	256	(0.46)%	(2,355)
Total Communications			(2,622)
Total GS Long/Short Equity Short Custom Basket			\$ (98,105)

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

September 30, 2024

MS LONG/SHORT EQUITY LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Consumer, Non-cyclical			
United Therapeutics Corp.	208	0.98%	\$ 28,344
Innoviva, Inc.	3,945	1.00%	26,023
Gilead Sciences, Inc.	994	1.09%	19,261
Cal-Maine Foods, Inc.	1,071	1.05%	14,304
Ingredion, Inc.	575	1.04%	13,936
Bristol-Myers Squibb Co.	1,232	0.84%	10,499
Catalyst Pharmaceuticals, Inc.	2,148	0.56%	10,097
Perdoceo Education Corp.	1,884	0.55%	9,898
Incyte Corp.	1,262	1.09%	9,794
Merck & Company, Inc.	656	0.98%	7,080
Johnson & Johnson	469	1.00%	6,809
Medtronic plc	549	0.65%	5,035
Laureate Education, Inc. — Class A	1,815	0.40%	3,381
Alkermes plc	1,159	0.43%	3,084
Protagonist Therapeutics, Inc.	794	0.47%	2,545
Stride, Inc.	321	0.36%	1,393
Royalty Pharma plc — Class A	2,668	0.99%	1,115
Jazz Pharmaceuticals plc	236	0.35%	904
Zimmer Biomet Holdings, Inc.	332	0.47%	813
Centene Corp.	218	0.22%	758
ADT, Inc.	2,489	0.24%	292
Premier, Inc. — Class A	1,840	0.48%	143
Regeneron Pharmaceuticals, Inc.	67	0.93%	8
Hologic, Inc.	968	1.04%	(577)
Biogen, Inc.	93	0.24%	(656)
Alarm.com Holdings, Inc.	1,261	0.91%	(3,882)
Inmode Ltd.	1,902	0.42%	(4,130)
USANA Health Sciences, Inc.	395	0.20%	(4,261)
Neurocrine Biosciences, Inc.	269	0.41%	(5,346)
Total Consumer, Non-cyclical			156,664
Industrial			
Mueller Industries, Inc.	1,158	1.13%	42,760
Apogee Enterprises, Inc.	1,223	1.13%	26,195
Teekay Corp.	8,351	1.01%	25,512
Boise Cascade Co.	619	1.15%	24,454
Owens Corning	387	0.90%	22,229
Teekay Tankers Ltd. — Class A	1,446	1.11%	20,898
Scorpio Tankers, Inc.	989	0.93%	19,952
UFP Industries, Inc.	675	1.15%	17,246
International Seaways, Inc.	1,357	0.92%	11,576
Ardmore Shipping Corp.	2,860	0.68%	10,957
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Caterpillar, Inc.	125	0.64%	7,812
Acuity Brands, Inc.	318	1.15%	6,870
Masterbrand, Inc.	1,698	0.41%	3,001
Donaldson Company, Inc.	800	0.77%	2,608
Mueller Water Products, Inc. — Class A	1,473	0.42%	2,529
Gates Industrial Corporation plc	2,016	0.46%	1,608
Benchmark Electronics, Inc.	403	0.23%	1,336
Gibraltar Industries, Inc.	342	0.31%	901
Textron, Inc.	349	0.41%	511
Griffon Corp.	372	0.34%	431
Avnet, Inc.	1,489	1.06%	156
Tennant Co.	619	0.78%	(400)
Vishay Intertechnology, Inc.	859	0.21%	(2,633)
Dorian LPG Ltd.	1,178	0.53%	(12,544)
Total Industrial			241,894
Utilities			
OGE Energy Corp.	1,943	1.05%	14,423
National Fuel Gas Co.	1,301	1.04%	12,801
Black Hills Corp.	1,294	1.04%	11,422
Duke Energy Corp.	667	1.01%	8,477
Entergy Corp.	637	1.10%	5,989
Spire, Inc.	1,177	1.04%	2,243
Southwest Gas Holdings, Inc.	556	0.54%	1,815
PPL Corp.	835	0.36%	720
Avista Corp.	1,272	0.65%	(539)
Otter Tail Corp.	768	0.79%	(6,455)
Total Utilities			50,896
Basic Materials			
Cabot Corp.	368	0.54%	8,166
CF Industries Holdings, Inc.	614	0.69%	6,770
Sylvamo Corp.	340	0.38%	3,332
NewMarket Corp.	62	0.45%	2,568
Minerals Technologies, Inc.	372	0.38%	1,864
Arcadium Lithium plc	2	0.00%	6
Total Basic Materials			22,706
Consumer, Cyclical			
Allison Transmission Holdings, Inc.	909	1.15%	38,476
M/I Homes, Inc.	203	0.46%	18,500
Monarch Casino & Resort, Inc.	1,025	1.07%	15,824
Toll Brothers, Inc.	294	0.60%	12,906
Lennar Corp. — Class A	169	0.42%	12,395
PC Connection, Inc.	679	0.67%	7,895
Buckle, Inc.	933	0.54%	5,740
Cummins, Inc.	115	0.49%	5,160
Patrick Industries, Inc.	166	0.31%	3,324
Columbia Sportswear Co.	768	0.84%	3,058
BorgWarner, Inc.	650	0.31%	2,638
Phinia, Inc.	1,031	0.62%	1,971
KB Home	231	0.26%	1,578
MRC Global, Inc.	1,473	0.25%	592
ScanSource, Inc.	847	0.53%	161
Sonos, Inc.	1,670	0.27%	43
Steven Madden Ltd.	1	0.00%	25
Carter's, Inc.	320	0.27%	(709)
Core & Main, Inc. — Class A	458	0.27%	(2,183)
Visteon Corp.	515	0.64%	(3,428)
Gentex Corp.	1,017	0.40%	(3,819)
MasterCraft Boat Holdings, Inc.	1,434	0.34%	(4,097)

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

September 30, 2024

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
PACCAR, Inc.	841	1.09%	\$ (4,533)
Autoliv, Inc.	431	0.53%	(6,284)
Lear Corp.	685	0.98%	(11,229)
Movado Group, Inc.	1,873	0.46%	(14,140)
Total Consumer, Cyclical			79,864
Financial			
MGIC Investment Corp.	3,069	1.03%	25,669
NMI Holdings, Inc. — Class A	1,754	0.95%	20,344
Essent Group Ltd.	1,218	1.03%	20,026
Enact Holdings, Inc.	2,194	1.05%	18,825
Fidelity National Financial, Inc.	1,320	1.08%	18,204
Synchrony Financial	1,260	0.83%	15,425
OFG Bancorp	1,749	1.03%	12,685
Hartford Financial Services Group, Inc.	679	1.05%	12,333
Preferred Bank/Los Angeles CA	851	0.90%	11,853
Enova International, Inc.	567	0.62%	9,117
Axis Capital Holdings Ltd.	911	0.95%	7,881
International Bancshares Corp.	512	0.40%	7,856
Janus Henderson Group plc	1,412	0.71%	6,938
American Express Co.	151	0.54%	5,915
RenaissanceRe Holdings Ltd.	125	0.45%	5,404
Reinsurance Group of America, Inc. — Class A	359	1.03%	4,390
Affiliated Managers Group, Inc.	360	0.84%	3,505
Arch Capital Group Ltd.	259	0.38%	3,374
Travelers Companies, Inc.	154	0.47%	3,116
Everest Group Ltd.	104	0.54%	2,451
Kilroy Realty Corp.	434	0.22%	1,473
Highwoods Properties, Inc.	807	0.36%	1,334
WP Carey, Inc.	253	0.21%	287
Raymond James Financial, Inc.	1	0.00%	18
OneMain Holdings, Inc.	565	0.35%	(293)
Park Hotels & Resorts, Inc.	1,800	0.33%	(398)
American International Group, Inc.	842	0.81%	(414)
Total Financial			217,318
Technology			
Cirrus Logic, Inc.	500	0.82%	19,046
Zoom Video Communications, Inc. — Class A	979	0.90%	6,216
Amdocs Ltd.	692	0.80%	6,162
NetApp, Inc.	284	0.46%	5,428
IPG Photonics Corp.	649	0.63%	3,752
International Business Machines Corp.	145	0.42%	2,845
Adeia, Inc.	1,300	0.20%	1,685
TE Connectivity plc	331	0.66%	1,557
HP, Inc.	607	0.29%	811
Qorvo, Inc.	155	0.21%	(730)
Skyworks Solutions, Inc.	509	0.66%	(2,326)
Photronics, Inc.	1,329	0.43%	(3,417)
QUALCOMM, Inc.	395	0.88%	(5,240)
Total Technology			35,789
Communications			
InterDigital, Inc.	579	1.08%	33,182
IDT Corp. — Class B	1,874	0.94%	27,454
AT&T, Inc.	3,524	1.02%	26,625
T-Mobile US, Inc.	314	0.85%	18,877
Verizon Communications, Inc.	1,509	0.89%	17,242
eBay, Inc.	588	0.50%	15,344
F5, Inc.	331	0.96%	14,529
ePlus, Inc.	582	0.75%	9,103
Gen Digital, Inc.	1,440	0.52%	3,999
Expedia Group, Inc.	114	0.22%	1,421
HealthStream, Inc.	800	0.30%	492
Spok Holdings, Inc.	2,494	0.49%	173
Anterix, Inc.	827	0.41%	(737)
Yelp, Inc. — Class A	1,461	0.67%	(1,636)
Gogo, Inc.	3,699	0.35%	(5,341)
Total Communications			160,727
Energy			
DNOW, Inc.	1,537	0.26%	1,134
HF Sinclair Corp.	514	0.30%	(4,692)
Total Energy			(3,558)
Government			
Banco Latinoamericano de Comercio Exterior S.A. — Class E	1,976	0.84%	21,643
Total MS Long/Short Equity Long Custom Basket			\$ 983,943
MS LONG/SHORT EQUITY SHORT CUSTOM BASKET			
Consumer, Non-cyclical			
Avis Budget Group, Inc.	225	(0.47)%	6,625
Patterson Companies, Inc.	2,191	(1.15)%	3,056
NeoGenomics, Inc.	1,828	(0.65)%	768
Verisk Analytics, Inc. — Class A	156	(1.01)%	(855)
Amicus Therapeutics, Inc.	1,992	(0.51)%	(1,050)
Spectrum Brands Holdings, Inc.	247	(0.57)%	(1,647)
Booz Allen Hamilton Holding Corp.	356	(1.39)%	(3,041)
Equifax, Inc.	81	(0.57)%	(4,359)
GXO Logistics, Inc.	1,623	(2.03)%	(4,497)
TransUnion	317	(0.80)%	(9,208)
Total Consumer, Non-cyclical			(14,208)
Financial			
New York Mortgage Trust, Inc.	11,281	(1.72)%	31,372
Americold Realty Trust, Inc.	2,675	(1.82)%	14,392
Cannae Holdings, Inc.	2,371	(1.09)%	7,224
TFS Financial Corp.	4,309	(1.33)%	3,541
PotlatchDeltic Corp.	1,439	(1.56)%	2,813
Triumph Financial, Inc.	474	(0.91)%	930

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

September 30, 2024

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
UDR, Inc.	572	(0.62)%	\$ (590)
St. Joe Co.	1,347	(1.89)%	(1,294)
CoStar Group, Inc.	644	(1.17)%	(1,683)
Brighthouse Financial, Inc.	1,721	(1.87)%	(2,514)
Capitol Federal Financial, Inc.	10,874	(1.53)%	(2,564)
Safehold, Inc.	1,967	(1.24)%	(2,666)
Marcus & Millichap, Inc.	1,781	(1.70)%	(2,990)
Digital Realty Trust, Inc.	232	(0.90)%	(3,049)
Burford Capital Ltd.	4,704	(1.50)%	(3,429)
Equity LifeStyle Properties, Inc.	921	(1.58)%	(3,926)
Sun Communities, Inc.	490	(1.59)%	(4,044)
Apartment Investment and Management Co. — Class A	6,295	(1.37)%	(6,173)
Banc of California, Inc.	4,477	(1.59)%	(8,172)
Equinix, Inc.	94	(2.02)%	(9,485)
Veris Residential, Inc.	3,551	(1.53)%	(10,216)
FTAI Infrastructure, Inc.	6,625	(1.49)%	(11,539)
Crown Castle, Inc.	578	(1.65)%	(11,666)
SBA Communications Corp.	263	(1.52)%	(12,297)
State Street Corp.	904	(1.93)%	(12,696)
Redwood Trust, Inc.	10,408	(1.95)%	(13,919)
Iron Mountain, Inc.	672	(1.92)%	(18,434)
CBRE Group, Inc. — Class A	677	(2.04)%	(24,472)
Total Financial			(107,545)
Technology			
Dayforce, Inc.	1,363	(2.02)%	4,368
Take-Two Interactive Software, Inc.	333	(1.23)%	1,172
KBR, Inc.	936	(1.47)%	(1,996)
Appian Corp. — Class A	743	(0.61)%	(2,201)
Total Technology			1,343
Basic Materials			
Compass Minerals International, Inc.	4,766	(1.38)%	26,950
Novagold Resources, Inc.	11,589	(1.14)%	134
Arcadium Lithium plc	2	0.00%	5
Ivanhoe Electric Incorporated / US	5,226	(1.06)%	(771)
Coeur Mining, Inc.	2,803	(0.46)%	(3,644)
Radius Recycling, Inc. — Class A	1,426	(0.64)%	(5,647)
MP Materials Corp.	3,995	(1.70)%	(9,327)
Hecla Mining Co.	7,031	(1.13)%	(13,800)
Total Basic Materials			(6,100)
Industrial			
Montrose Environmental Group, Inc.	616	(0.39)%	12,440
Boeing Co.	248	(0.91)%	11,919
XPO, Inc.	500	(1.29)%	7,499
Saia, Inc.	65	(0.68)%	6,998
Old Dominion Freight Line, Inc.	292	(1.40)%	4,978
Knight-Swift Transportation Holdings, Inc.	640	(0.83)%	1,919
Norfolk Southern Corp.	176	(1.05)%	803
GE Vernova, Inc.	0	0.00%	(36)
General Electric Co.	1	0.00%	(94)
Union Pacific Corp.	91	(0.54)%	(549)
Casella Waste Systems, Inc. — Class A	348	(0.83)%	(634)
Covenant Logistics Group, Inc. — Class A	560	(0.71)%	(662)
Materion Corp.	204	(0.55)%	(1,104)
Forward Air Corp.	637	(0.54)%	(1,721)
Perma-Fix Environmental Services, Inc.	1,769	(0.52)%	(3,004)
United Parcel Service, Inc. — Class B	329	(1.08)%	(3,077)
J.B. Hunt Transport Services, Inc.	353	(1.46)%	(5,147)
CH Robinson Worldwide, Inc.	757	(2.01)%	(18,081)
Total Industrial			12,448
Consumer, Cyclical			
VSE Corp.	690	(1.37)%	3,160
Steven Madden Ltd.	1	0.00%	(5)
Walgreens Boots Alliance, Inc.	1,832	(0.40)%	(848)
American Airlines Group, Inc.	7,053	(1.91)%	(1,835)
Madison Square Garden Sports Corp. — Class A	179	(0.90)%	(3,195)
JetBlue Airways Corp.	6,446	(1.02)%	(5,535)
LGI Homes, Inc.	315	(0.90)%	(10,065)
Total Consumer, Cyclical			(18,324)
Utilities			
Middlesex Water Co.	604	(0.95)%	(1,984)
TXNM Energy, Inc.	1,145	(1.21)%	(6,840)
Eversource Energy	1,097	(1.80)%	(11,814)
Total Utilities			(20,637)
Energy			
Valaris Ltd.	1,032	(1.38)%	19,598
Transocean Ltd.	17,541	(1.79)%	12,495
Core Laboratories, Inc.	3,816	(1.70)%	7,583
Expro Group Holdings N.V.	1,216	(0.50)%	1,334
Antero Resources Corp.	1,927	(1.33)%	758
Bristow Group, Inc.	1,438	(1.20)%	(3,064)
Oceaneering International, Inc.	1,589	(0.95)%	(3,073)
Total Energy			35,630
Communications			
Sphere Entertainment Co.	394	(0.42)%	(225)
Uber Technologies, Inc.	256	(0.46)%	(2,366)
Total Communications			(2,591)
Total MS Long/Short Equity Short Custom Basket			\$ (119,984)

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

September 30, 2024

MS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Financial			
Vornado Realty Trust	8,462	3.58%	\$ 130,115
Kimco Realty Corp.	16,206	4.04%	100,838
Kilroy Realty Corp.	15,687	6.51%	92,168
VICI Properties, Inc.	15,565	5.56%	77,009
Kite Realty Group Trust	15,142	4.32%	69,387
Sabra Health Care REIT, Inc.	13,736	2.74%	67,423
CareTrust REIT, Inc.	5,540	1.83%	59,555
Invitation Homes, Inc.	16,474	6.23%	58,813
Digital Realty Trust, Inc.	1,132	1.97%	49,979
American Homes 4 Rent — Class A	7,645	3.15%	36,139
Ryman Hospitality Properties, Inc.	1,534	1.77%	35,141
Alexandria Real Estate Equities, Inc.	3,288	4.19%	34,506
InvenTrust Properties Corp.	7,017	2.14%	31,049
Tanger, Inc.	5,248	1.87%	29,977
EPR Properties	4,000	2.11%	23,397
SBA Communications Corp.	720	1.86%	20,884
National Storage Affiliates Trust	3,568	1.85%	17,150
WP Carey, Inc.	3,032	2.03%	16,882
STAG Industrial, Inc.	8,716	3.66%	8,510
NNN REIT, Inc.	5,357	2.79%	7,995
UDR, Inc.	5,860	2.85%	7,361
Apple Hospitality REIT, Inc.	22,742	3.62%	6,490
Extra Space Storage, Inc.	951	1.84%	4,156
Simon Property Group, Inc.	1,014	1.84%	2,489
Prologis, Inc.	2,726	3.69%	2,364
RLJ Lodging Trust	9,632	0.95%	1,241
American Tower Corp. — Class A	733	1.83%	1,063
Gaming and Leisure Properties, Inc.	5,041	2.78%	808
Healthcare Realty Trust, Inc.	18,773	3.66%	(113)
Alexander & Baldwin, Inc.	4,371	0.90%	(2,079)
NETSTREIT Corp.	10,509	1.86%	(3,850)
Essex Property Trust, Inc.	1,755	5.55%	(4,607)
Park Hotels & Resorts, Inc.	29,245	4.43%	(11,334)
Total Financial			970,906
Total MS Equity Market Neutral Long Custom Basket			\$ 970,906

MS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET

Service Properties Trust	16,664	(0.81)%	60,883
Pebblebrook Hotel Trust	18,851	(2.67)%	25,658
Host Hotels & Resorts, Inc.	9,313	(1.75)%	5,173
LXP Industrial Trust	12,583	(1.35)%	3,222
Americold Realty Trust, Inc.	3,894	(1.18)%	940
Rexford Industrial Realty, Inc.	2,179	(1.17)%	861
Equity LifeStyle Properties, Inc.	2,386	(1.82)%	846
EastGroup Properties, Inc.	597	(1.19)%	535
Cousins Properties, Inc.	5,737	(1.81)%	(33)
Independence Realty Trust, Inc.	2,463	(0.54)%	(165)
Getty Realty Corp.	3,831	(1.30)%	(1,106)
Global Net Lease, Inc.	11,072	(1.00)%	(1,871)
Sun Communities, Inc.	1,256	(1.82)%	(2,166)
JBG SMITH Properties	3,853	(0.72)%	(3,131)
Regency Centers Corp.	2,428	(1.88)%	(5,008)
CubeSmart	3,200	(1.84)%	(7,778)
DiamondRock Hospitality Co.	21,346	(1.99)%	(10,741)
Veris Residential, Inc.	5,226	(1.00)%	(11,740)
Public Storage	479	(1.86)%	(12,517)
Four Corners Property Trust, Inc.	8,687	(2.72)%	(15,332)
Safehold, Inc.	4,313	(1.21)%	(15,868)
Equinix, Inc.	214	(2.03)%	(22,930)
Phillips Edison & Company, Inc.	7,340	(2.96)%	(23,305)
Crown Castle, Inc.	2,938	(3.73)%	(25,103)
Sunstone Hotel Investors, Inc.	31,983	(3.53)%	(28,883)
Acadia Realty Trust	7,346	(1.84)%	(31,856)
SL Green Realty Corp.	3,277	(2.44)%	(39,902)
Realty Income Corp.	5,561	(3.77)%	(40,754)
Terreno Realty Corp.	5,041	(3.60)%	(41,266)
Federal Realty Investment Trust	2,981	(3.67)%	(48,004)
Omega Healthcare Investors, Inc.	6,282	(2.73)%	(53,728)
Mid-America Apartment Communities, Inc.	3,960	(6.74)%	(53,736)
BXP, Inc.	6,669	(5.75)%	(56,078)
Agree Realty Corp.	5,322	(4.29)%	(56,661)
Macerich Co.	19,485	(3.80)%	(61,167)
Douglas Emmett, Inc.	18,487	(3.47)%	(68,438)
Camden Property Trust	4,496	(5.95)%	(78,504)
National Health Investors, Inc.	5,262	(4.73)%	(166,112)
Total Financial			(885,765)
Exchange-Traded Funds			
Vanguard Real Estate ETF	3,205	(3.34)%	(30,679)
Total MS Equity Market Neutral Short Custom Basket			\$ (916,444)

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

September 30, 2024

GS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Financial			
Vornado Realty Trust	8,462	3.58%	\$ 126,878
Kimco Realty Corp.	16,206	4.04%	101,430
Kilroy Realty Corp.	15,687	6.51%	91,939
Kite Realty Group Trust	15,142	4.32%	85,882
VICI Properties, Inc.	15,565	5.56%	76,602
Sabra Health Care REIT, Inc.	13,736	2.74%	67,010
Invitation Homes, Inc.	16,474	6.23%	58,828
Digital Realty Trust, Inc.	1,132	1.97%	50,052
American Homes 4 Rent — Class A	7,645	3.15%	36,162
Alexandria Real Estate Equities, Inc.	3,288	4.19%	32,391
CareTrust REIT, Inc.	5,540	1.83%	31,871
Tanger, Inc.	5,248	1.87%	30,522
EPR Properties	4,000	2.11%	23,660
InvenTrust Properties Corp.	7,017	2.14%	21,019
Ryman Hospitality Properties, Inc.	1,534	1.77%	19,426
SBA Communications Corp.	720	1.86%	18,940
National Storage Affiliates Trust	3,568	1.85%	16,951
WP Carey, Inc.	3,032	2.03%	16,260
STAG Industrial, Inc.	8,716	3.66%	9,766
NNN REIT, Inc.	5,357	2.79%	7,593
UDR, Inc.	5,860	2.85%	6,853
Apple Hospitality REIT, Inc.	22,742	3.62%	6,816
Extra Space Storage, Inc.	951	1.84%	4,405
Simon Property Group, Inc.	1,014	1.84%	2,100
American Tower Corp. — Class A	733	1.83%	1,208
RLJ Lodging Trust	9,632	0.95%	1,131
Prologis, Inc.	2,726	3.69%	1,046
Gaming and Leisure Properties, Inc.	5,041	2.78%	1,014
Healthcare Realty Trust, Inc.	18,773	3.66%	(713)
Alexander & Baldwin, Inc.	4,371	0.90%	(2,096)
NETSTREIT Corp.	10,509	1.86%	(3,033)
Essex Property Trust, Inc.	1,755	5.55%	(5,031)
Park Hotels & Resorts, Inc.	29,245	4.43%	(11,715)
Total Financial			925,167
Total GS Equity Market Neutral Long Custom Basket			\$ 925,167

GS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET

Douglas Emmett, Inc.	18,721	(3.52)%	197,195
Camden Property Trust	4,496	(5.94)%	68,839
Mid-America Apartment Communities, Inc.	3,960	(6.73)%	60,814
Service Properties Trust	16,664	(0.81)%	43,145
Pebblebrook Hotel Trust	18,851	(2.67)%	23,490
Realty Income Corp.	5,561	(3.77)%	10,946
JBG SMITH Properties	3,853	(0.72)%	8,524
Host Hotels & Resorts, Inc.	9,313	(1.75)%	5,294
Sunstone Hotel Investors, Inc.	31,983	(3.53)%	3,762
LXP Industrial Trust	12,583	(1.35)%	3,395
Rexford Industrial Realty, Inc.	2,179	(1.17)%	1,457
Equity LifeStyle Properties, Inc.	2,386	(1.82)%	867
Americold Realty Trust, Inc.	3,894	(1.18)%	758
EastGroup Properties, Inc.	597	(1.19)%	646
Cousins Properties, Inc.	5,737	(1.81)%	(122)
Independence Realty Trust, Inc.	2,463	(0.54)%	(220)
Getty Realty Corp.	3,831	(1.30)%	(1,131)
Global Net Lease, Inc.	11,072	(1.00)%	(1,772)
Sun Communities, Inc.	1,256	(1.82)%	(2,131)
Regency Centers Corp.	2,428	(1.88)%	(6,505)
CubeSmart	3,200	(1.84)%	(8,096)
DiamondRock Hospitality Co.	21,346	(1.99)%	(8,550)
Veris Residential, Inc.	5,226	(1.00)%	(11,603)
Public Storage	479	(1.86)%	(13,288)
Safehold, Inc.	4,313	(1.21)%	(17,464)
Four Corners Property Trust, Inc.	8,687	(2.72)%	(17,756)
Equinix, Inc.	214	(2.03)%	(22,824)
Phillips Edison & Company, Inc.	7,340	(2.96)%	(23,003)
Crown Castle, Inc.	2,938	(3.73)%	(23,725)
Federal Realty Investment Trust	2,981	(3.67)%	(29,665)
Acadia Realty Trust	7,346	(1.84)%	(32,157)
Terreno Realty Corp.	5,041	(3.60)%	(41,500)
Macerich Co.	19,485	(3.80)%	(45,076)
SL Green Realty Corp.	3,245	(2.42)%	(46,540)
BXP, Inc.	6,669	(5.74)%	(55,666)
Omega Healthcare Investors, Inc.	6,282	(2.73)%	(56,599)
Agree Realty Corp.	5,322	(4.29)%	(58,840)
National Health Investors, Inc.	5,262	(4.73)%	(160,452)
Total Financial			(255,553)
Exchange-Traded Funds			
Vanguard Real Estate ETF	3,205	(3.34)%	40,758
Total GS Equity Market Neutral Short Custom Basket			\$ (214,795)

- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).
- *** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
- † 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 swap collateral at September 30, 2024.
- 2 All or a portion of this security is on loan at September 30, 2024.
- 3 Affiliated issuer.
- 4 All or a portion of this security is pledged as futures collateral at September 30, 2024.
- 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, 2024.

ADR — American Depositary Receipt
GS — Goldman Sachs International
MS — Morgan Stanley Capital Services LLC
plc — Public Limited Company