回動の				Shares	Value
Googenie Stategy Fauf II ** Catal Mittaus December** 12,732 30,900,20 Cotal Mittaus December** Cotal Scota, 874 618,431 Cotal Scota, 874 Recember 19,120 Recember 19,120 Recember 19,120 Recember 19,120 Name 19,120 Na	MUTUAL FUNDS† - 37.5%				
Total Marian Finance Agree (as Agree)					, .
Cont \$62.6874) Same				12,732	309,002
Face Autor					(10.421
Patrick Patr	(Cost \$626,874)			-	618,431
Patrick Patr				Face	
Famile 1997					Value
Famile 1997	FEDERAL AGENCY DISCOUNT NOTES ^{††} - 36.3%				
\$2,2% due 100/223 200,000 199,971 Foodise Mac 200,000 199,845 Foodise Mac 200,000 199,845 100,000 19					
Perdic Mar 200,000 199,971 201,000 209,001 2	5.20% due 10/02/23 ²		\$	200,000	199,971
\$2,000 day 199,971	5.22% due 10/02/23 ²			200,000	199,971
Tele Federal Agency Discount Notes	Freddie Mac				
Sepansis	5.20% due 10/02/23 ²			200,000	199,971
U.S. Treasury Bills 5.28% due 110723 ^{2.3} 200,000 198,945 5.28% due 110723 ^{2.3} 100,000 99,473 4.66% due 100523 ^{2.4} 20,000 19.991 Total U.S. Treasury Bills (Cost 3518,364) 20,000 19.991 Total U.S. Treasury Bills (Cost 3518,364) 318,409 REPURCHASE AGREEMENTS ^{†,5} - 5.6% 1.J. Morgan Securities I.C issued 09/29/23 at 5,30% due 1002/23 \$ \$ 52,295 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,30% due 1002/23 \$ \$ \$ 52,295 \$ 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,30% due 1002/23 \$ \$ \$ 52,295 \$ 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,30% due 1002/23 \$ \$ \$ 52,295 \$ 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,30% due 1002/23 \$ \$ \$ 52,295 \$ 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,30% due 1002/23 \$ \$ \$ 52,295 \$ 52,295 Total Increments - 98, 10,114 \$ 20,114	Total Federal Agency Discount Notes				
U.S. Treasury Bills	(Cost \$599,913)			-	599,913
5.28% due 11.07/23 ^{2,3} 200,000 198,945 5.27% due 11.07/23 ^{2,3} 100,000 99,473 4.66% due 10.05/23 ^{2,4} 20,000 19,991 Total U.S. Treasury Bils (Cost \$318,364) Total U.S. Treasury Bils TEPURCHASE AGREEMENTS ^{†,5} - 5.6% J.P. Morgan Securities ILC issued 09/29/23 at \$3.09% due 100/223 ³ \$ 52,295 Barclays Capital, Inc. Issued 09/29/23 at 5.29% due 10/02/23 ³ 20,314 20,314<	U.S. TREASURY BILLS ^{††} - 19.3%				
5.27% due 11.07/23 ^{2,3}	U.S. Treasury Bills				
A.66% due 10.05/23 ^{2.4} 20.000 19.991	5.28% due 11/07/23 ^{2,3}			200,000	198,945
Total U.S. Treasury Bils	5.27% due 11/07/23 ^{2,3}			100,000	99,473
Total Investments - 98.7% S. 2.725 S. 2.725	4.66% due 10/05/23 ^{2,4}			20,000	19.991
Cost \$318,364)	Total U.S. Treasury Bills				
J.P. Morgan Securities LLC issued 09/29/23 at 5,30% due 10/02/23³ \$ 52,295 52,295 Barclays Capital, Inc. issued 09/29/23 at 5,29% due 10/02/23³ 20,314 20,314 BofA Securities, Inc. issued 09/29/23 at 5,30% due 10/02/23³ 20,114 20,114 BofA Securities, Inc. issued 09/29/23 at 5,30% due 10/02/23³ 20,114 20,114 Total Repurchase Agreements (Cost \$92,723) 20,114 20,114 Cost \$15,637,874 92,723 1,629,476 Other Assets & Liabilities, net - 1.3% 1,629,476 Total Investments - 98.7% 1,629,476 Cost \$1,637,874 9 1,629,476 Total Net Assets - 100.0% 1,650,912 Futures Contracts Value and Unrealized Description Number of Contracts Expiration Date Notional Amount Appreciation***	(Cost \$318,364)			-	318,409
issued 09/29/23 at 5.30% due 10/02/23³ Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23³ BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23³ BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23³ Cost 10/22/3* Total Repurchase Agreements (Cost 59.2/723) Total Investments - 98.7% (Cost 51.637,874) Other Assets & Liabilities, net - 1.3% Futures Contracts Futures Contracts Number of Contracts Equity Futures Contracts Sold Short† S 20,314 20,314 20,314 20,314 20,314 20,114	REPURCHASE AGREEMENTS ^{††,5} - 5.6%				
due 10/02/23 ³ \$ 52,295 52,295 Barclays Capital, Inc.					
Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23 ³ 20,314 20,314 BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23 ³ 20,114 20,114 Total Repurchase Agreements (Cost \$92,723) 92,723 Total Investments - 98.7% (Cost \$1,637,874) \$1,629,476 Other Assets & Liabilities, net - 1.3% \$1,629,476 Total Net Assets - 100.0% \$1,650,912 Futures Contracts \$1,650,912 Description Number of Contracts Expiration Date Notional Amount Appreciation					
issued 09/29/23 at 5.29% due 10/02/233			\$	52,295	52,295
due 10/02/23 ³ 20,314 2					
BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23 ³ 20,114 20,1					
issued 09/29/23 at 5.30% due 10/02/233 Total Repurchase Agreements (Cost \$92,723) Total Investments - 98.7% (Cost \$1,637,874) Other Assets & Liabilities, net - 1.3% Total Net Assets - 100.0% Futures Contracts Description Number of Contracts Number of Contracts Equity Futures Contracts Sold Short [†]				20,314	20,314
due 10/02/23³ 20,114 20,114 Total Repurchase Agreements (Cost \$92,723) 92,723 Total Investments - 98.7% (Cost \$1,637,874) \$ 1,629,476 Other Assets & Liabilities, net - 1.3% \$ 2,1436 Total Net Assets - 100.0% \$ 1,659,912 Futures Contracts Value and Unrealized Description Equity Futures Contracts Sold Short† Expiration Date Notional Amount Appreciation**					
Total Repurchase Agreements (Cost \$92,723) 92,723 92,723 Total Investments - 98.7%				20.114	
Cost \$92,723 92,7				20,114	20,114
Total Investments - 98.7%					92 723
(Cost \$1,637,874) Other Assets & Liabilities, net - 1.3% Total Net Assets - 100.0% Futures Contracts Description Number of Contracts Equity Futures Contracts Sold Short†				-	92,723
Other Assets & Liabilities, net - 1.3% Total Net Assets - 100.0% Futures Contracts Description Number of Contracts Equity Futures Contracts Sold Short†					1 629 476
Total Net Assets - 100.0% Futures Contracts Description Number of Contracts Expiration Date Notional Amount Appreciation** Equity Futures Contracts Sold Short†				<u> </u>	
Value and Unrealized Description Number of Contracts Expiration Date Notional Amount Appreciation** Equity Futures Contracts Sold Short [†]				5	
<u>Description</u> Number of Contracts Expiration Date Notional Amount Appreciation** Equity Futures Contracts Sold Short [†]	Futures Contracts				Value and United Process
	Description	Number of Contracts	Expiration Date	Notional Amount	
	Equity Futures Contracts Sold Short [†]		-		
		1	Dec 2023 \$	216,313	10,660

Total Return Swap Agreements

Complement	T., J.,	T	Figure in a Date	Payment	Maranto Data	TI24-	Notice of Assessed	Unrealized
Counterparty	Index	Type	Financing Rate	Frequency	Maturity Date	Units	Notional Amount	Appreciation
OTC Equity Index Swap Ag	reements Sold Short	**						
Barclays Bank plc	S&P 500 Index	Receive	5.61% (SOFR + 0.30%)	At Maturity	12/20/23	163 \$	698,986 \$	22,931
			5.63% (Federal Funds Rate +					
Goldman Sachs International	S&P 500 Index	Receive	0.30%)	At Maturity	12/21/23	111	477,435	12,709
			5.53% (Federal Funds Rate +					
BNP Paribas	S&P 500 Index	Receive	0.20%)	At Maturity	12/21/23	58	247,868	6,598
						\$	1.424.289 \$	42,238

- Includes cumulative appreciation (depreciation).
 Value determined based on Level 1 inputs.
 Value determined based on Level 2 inputs.
 Affiliated issuer:
 Rate indicated is the effective yield at the time of purchase.
 All or a portion of this security is pledged as equity index swap collateral at September 30, 2023.
 All or a portion of this security is pledged as futures collateral at September 30, 2023.
 Repurchase Agreements.

plc — Public Limited Company SOFR — Secured Overnight Financing Rate