

Gotham Short Strategies ETF
Schedule of Investments
June 30, 2026 (Unaudited)

COMMON STOCKS - 87.2%	Shares	Value
Consumer Discretionary Products - 3.8%		
Amer Sports, Inc. ^(a)	105	\$ 3,553
BRP, Inc.	743	45,338
Deckers Outdoor Corp. ^(a)	1,113	110,510
Hasbro, Inc.	1,778	146,845
Lear Corp.	589	78,961
Levi Strauss & Co. - Class A	2,119	52,615
Magna International, Inc.	1,429	93,828
		<u>531,650</u>
Consumer Discretionary Services - 0.7%		
Carnival Corp. Ltd.	380	10,857
Churchill Downs, Inc.	2	179
Darden Restaurants, Inc.	75	15,451
DraftKings, Inc. - Class A ^(a)	2,490	62,897
Grand Canyon Education, Inc. ^(a)	20	2,862
Planet Fitness, Inc. - Class A ^(a)	58	3,026
		<u>95,272</u>
Consumer Staple Products - 2.8%		
Brown-Forman Corp. - Class B	2,999	79,923
Darling Ingredients, Inc. ^(a)	1,000	54,620
Estee Lauder Cos., Inc. - Class A	1,152	90,950
Hershey Co.	595	104,393
Hormel Foods Corp.	2,311	57,359
McCormick & Co., Inc.	63	3,177
Molson Coors Beverage Co. - Class B	2	78
Tyson Foods, Inc. - Class A	53	3,034
		<u>393,534</u>
Financial Services - 0.0%^(b)		
Broadridge Financial Solutions, Inc.	16	<u>2,191</u>
Health Care - 9.6%		
Bausch + Lomb Corp. ^(a)	10	166

Becton Dickinson & Co.	1,435	\$ 217,159
Boston Scientific Corp. ^(a)	1,625	69,355
BrightSpring Health Services, Inc. ^(a)	2,859	199,387
Centene Corp. ^(a)	1,333	85,565
Chemed Corp.	122	56,820
Cytokinetix, Inc. ^(a)	69	5,878
Gilead Sciences, Inc.	193	24,384
Guardant Health, Inc. ^(a)	32	4,801
HealthEquity, Inc. ^(a)	102	9,213
ImmunityBio, Inc. ^(a)	5,152	45,106
Immunovant, Inc. ^(a)	750	28,897
Medtronic PLC	1,633	127,750
Neurocrine Biosciences, Inc. ^(a)	67	11,292
Penumbra, Inc. ^(a)	104	32,838
Regeneron Pharmaceuticals, Inc.	416	259,393
ResMed, Inc.	523	101,922
Roivant Sciences Ltd. ^(a)	188	6,653
Teleflex, Inc.	48	6,084
Viatis, Inc.	2,813	44,670
		1,337,333

Industrial Products - 8.3%

Bloom Energy Corp. - Class A ^(a)	572	173,144
Donaldson Co., Inc.	566	50,810
General Dynamics Corp.	697	246,905
Graco, Inc.	311	23,515
Hexcel Corp.	930	93,056
Honeywell International, Inc.	25	5,597
Howmet Aerospace, Inc.	186	50,008
Huntington Ingalls Industries, Inc.	47	13,155
JBT Marel Corp.	146	21,170
Keysight Technologies, Inc. ^(a)	295	103,271
Leonardo DRS, Inc.	337	14,380
MDA Space Ltd. ^(a)	74	3,055
Mercury Systems, Inc. ^(a)	5	612
Middleby Corp. ^(a)	813	139,844
Nordson Corp.	279	84,171
Novanta, Inc. ^(a)	10	1,622
Toro Co.	1,191	116,027

Trimble, Inc. ^(a)	284	\$ 14,535
		<u>1,154,877</u>

Industrial Services - 3.4%

ADT, Inc.	3,390	22,035
Everus Construction Group, Inc. ^(a)	758	125,790
FedEx Corp.	373	116,797
GXO Logistics, Inc. ^(a)	207	10,495
Kirby Corp. ^(a)	32	4,351
Norfolk Southern Corp.	5	1,573
Paychex, Inc.	57	5,605
Rollins, Inc.	1,405	58,645
Tetra Tech, Inc.	3,755	108,482
Thomson Reuters Corp.	150	12,250
XPO, Inc. ^(a)	2	411
		<u>466,434</u>

Materials - 23.6%

Agnico Eagle Mines Ltd.	1,218	188,948
Alamos Gold, Inc.	1,880	57,039
Albemarle Corp.	1,642	221,719
Aura Minerals, Inc.	603	37,959
Avery Dennison Corp.	89	14,449
Barrick Mining Corp.	5,707	209,618
Cameco Corp.	132	13,446
Celanese Corp.	278	12,788
DuPont de Nemours, Inc. ^(a)	1,923	260,836
Eastman Chemical Co.	243	16,276
First Majestic Silver Corp.	12,040	204,198
Hecla Mining Co.	14,851	229,151
Hudbay Minerals, Inc.	2,059	48,613
IAMGOLD Corp. ^(a)	14,886	235,794
International Flavors & Fragrances, Inc.	1,391	110,195
Kinross Gold Corp.	6,157	145,428
LyondellBasell Industries NV - Class A	3,184	167,638
Newmont Corp.	2,576	240,599
OceanaGold Corp.	280	7,023
Pan American Silver Corp.	4,766	213,469
Simpson Manufacturing Co., Inc.	275	57,571
Southern Copper Corp.	147	25,616

SSR Mining, Inc. ^(a)	6,468	\$ 182,915
Steel Dynamics, Inc.	112	25,700
Teck Resources Ltd.	3,292	195,742
Triple Flag Precious Metals Corp.	141	4,226
Wheaton Precious Metals Corp.	1,327	149,049
		3,276,005

Media - 3.2%

AppLovin Corp. - Class A ^(a)	116	59,767
EchoStar Corp. - Class A ^(a)	586	59,479
Electronic Arts, Inc.	148	30,346
Fox Corp. - Class A	983	51,273
GoDaddy, Inc. - Class A ^(a)	832	70,620
New York Times Co. - Class A	865	60,533
News Corp. - Class A	3,087	76,650
Trade Desk, Inc. - Class A ^(a)	1,088	19,671
VeriSign, Inc.	50	12,578
		440,917

Oil & Gas - 8.5%

APA Corp.	966	31,463
Baker Hughes Co.	258	14,319
CNX Resources Corp. ^(a)	7,454	252,914
ConocoPhillips	228	23,703
EQT Corp.	4,061	215,923
Expand Energy Corp.	2,837	258,706
Halliburton Co.	189	6,417
HF Sinclair Corp.	334	23,263
Murphy USA, Inc.	44	23,710
Noble Corp. PLC	2,181	81,351
Pembina Pipeline Corp.	40	1,850
Range Resources Corp.	5,693	211,723
SLB Ltd.	1	46
TechnipFMC PLC	211	13,989
Transocean Ltd. ^(a)	2,968	14,514
Valero Energy Corp.	18	4,688
Weatherford International PLC	16	1,304
		1,179,883

Renewable Energy - 1.2%

EnerSys	170	\$	39,749
First Solar, Inc. ^(a)	281		66,305
Plug Power, Inc. ^(a)	22,586		61,208
			167,262

Retail & Wholesale - Discretionary - 4.5%

Burlington Stores, Inc. ^(a)	27		8,554
Chewy, Inc. - Class A ^(a)	739		14,521
Copart, Inc. ^(a)	4,065		114,592
Dillard's, Inc. - Class A	37		19,552
Lithia Motors, Inc.	395		114,744
Lululemon Athletica, Inc. ^(a)	1,685		192,393
Macy's, Inc.	1,760		41,448
O'Reilly Automotive, Inc. ^(a)	468		43,098
Ross Stores, Inc.	355		75,562
			624,464

Retail & Wholesale - Staples - 0.6%

Archer-Daniels-Midland Co.	75		5,730
Casey's General Stores, Inc.	3		2,384
Five Below, Inc. ^(a)	374		67,242
Ollie's Bargain Outlet Holdings, Inc. ^(a)	66		5,074
			80,430

Software & Tech Services - 6.8%

Accenture PLC - Class A	1,094		136,137
Adobe, Inc. ^(a)	68		13,941
Akamai Technologies, Inc. ^(a)	93		10,994
Amdocs Ltd.	347		17,537
Amentum Holdings, Inc. ^(a)	70		1,447
Autodesk, Inc. ^(a)	157		30,524
Booz Allen Hamilton Holding Corp. - Class A	463		28,090
Cognizant Technology Solutions Corp. - Class A	913		35,360
Descartes Systems Group, Inc. ^(a)	17		1,177
EPAM Systems, Inc. ^(a)	456		36,184
Gartner, Inc. ^(a)	448		58,070
Intuit, Inc.	141		36,801
Open Text Corp.	572		12,670
Paycom Software, Inc.	67		8,421

Paylocity Holding Corp. ^(a)	66	\$ 6,899
PTC, Inc. ^(a)	1,660	188,593
Snowflake, Inc. - Class A ^(a)	297	75,586
Tyler Technologies, Inc. ^(a)	122	35,680
UiPath, Inc. - Class A ^(a)	10,980	119,353
Workday, Inc. - Class A ^(a)	26	3,183
Zoom Communications, Inc. - Class A ^(a)	1,080	93,215
		<u>949,862</u>

Tech Hardware & Semiconductors - 8.8%

Apple, Inc.	68	19,676
Arrow Electronics, Inc. ^(a)	351	74,907
Ciena Corp. ^(a)	164	80,452
Cirrus Logic, Inc. ^(a)	415	61,640
Hewlett Packard Enterprise Co.	5,299	239,038
MACOM Technology Solutions Holdings, Inc. ^(a)	265	100,798
MaxLinear, Inc. - Class A ^(a)	478	61,198
Microchip Technology, Inc.	1,230	112,176
Micron Technology, Inc.	18	20,777
Monolithic Power Systems, Inc.	3	4,147
NXP Semiconductors NV	493	138,548
ON Semiconductor Corp. ^(a)	488	46,135
SiTime Corp. ^(a)	160	119,290
Texas Instruments, Inc.	451	134,430
Universal Display Corp.	49	4,243
Vishay Intertechnology, Inc.	6	323
		<u>1,217,778</u>

Telecommunications - 1.4%

Rogers Communications, Inc.	1,900	61,750
T-Mobile US, Inc.	796	133,513
		<u>195,263</u>

Utilities - 0.0%^(b)

Brookfield Renewable Corp. - Class A	166	<u>6,162</u>
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TOTAL COMMON STOCKS (Cost \$12,885,372)		<u>12,119,317</u>
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SHORT-TERM INVESTMENTS - 13.7%		
Money Market Funds - 13.7%	Shares	Value
First American Government Obligations Fund - Class X, 3.57% ^(c)	1,910,894	\$ 1,910,894
TOTAL SHORT-TERM INVESTMENTS (Cost \$1,910,894)		1,910,894
TOTAL INVESTMENTS - 100.9% (Cost \$14,796,266)		\$ 14,030,211
Liabilities in Excess of Other Assets - (0.9)%		(124,418)
TOTAL NET ASSETS - 100.0%		\$ 13,905,793

Percentages are stated as a percent of net assets.

PLC Public Limited Company

- (a) Non-income producing security.
- (b) Does not round to 0.1% or (0.1)%, as applicable.
- (c) The rate shown represents the 7-day annualized effective yield as of June 30, 2026.

Gotham Short Strategies ETF
Schedule of Total Return Swaps Contracts
June 30, 2026 (Unaudited)

TOTAL RETURN SWAPS - (7.4)%

Reference Entity	Counterparty	Pay/ Receive Reference Entity	Financing Rate	Payment Frequency	Maturity Date	Notional Value	Value / Unrealized Appreciation (Depreciation)
Accenture PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$ 6,346	\$ (1,891)
Adobe, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,435	43
ADT, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,339	(54)
ADT, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,515	(123)
Agnico Eagle Mines Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	19,081	(4,670)
Agnico Eagle Mines Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,482	(114)
Akamai Technologies, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	1,182	(39)
Alamos Gold, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,729	(536)
Alamos Gold, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,002	(224)
Albemarle Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	14,178	(3,322)
Albemarle Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	10,532	(5,393)
Amdocs Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,375	(127)
Amentum Holdings, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	124	(17)
Amer Sports, Inc.	Morgan Stanley & Co., Inc.	Receive	0.00%	Termination	05/15/2031	0	—
APA Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	3,550	(118)

Apple, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	\$	2,315	\$	76
AppLovin Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		6,698		457
Archer-Daniels-Midland Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		764		17
Arrow Electronics, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		2,134		18
Arrow Electronics, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		6,402		48
Aura Minerals, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		252		(75)
Aura Minerals, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		4,029		(320)
Autodesk, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		3,111		(410)
Baker Hughes Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		888		(49)
Baker Hughes Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		666		(96)
Barrick Mining Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		12,047		(1,186)
Barrick Mining Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		11,276		(2,699)
Becton Dickinson & Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		15,890		351
Becton Dickinson & Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,172		353
Bloom Energy Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		11,200		932
Booz Allen Hamilton Holding Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		3,033		(106)
Boston Scientific Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		7,725		(859)
BrightSpring Health Services, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		13,530		3,066
BrightSpring Health Services, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,369		1,355
Broadridge Financial Solutions, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		274		(1)

Brown-Forman Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$	8,981	\$	142
BRP, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/13/2030		2,807		(91)
BRP, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		2,258		(333)
Burlington Stores, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		950		(40)
Cameco Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		509		19
Carnival Corp. Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		1,457		(29)
Celanese Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,334		(259)
Centene Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		5,007		496
Centene Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		4,943		417
Chemed Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,863		146
Chewy, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		216		(33)
Chewy, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		904		(52)
Ciena Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,830		784
Cirrus Logic, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		6,832		(327)
CNX Resources Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		102		(8)
CNX Resources Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/13/2030		3,732		(56)
CNX Resources Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		23,717		(3,059)
Cognizant Technology Solutions Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		4,028		(330)
ConocoPhillips	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		2,599		(108)
Copart Inc	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		12,037		(1,093)

Cytokinetics, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	\$ 682	\$ (5)
Darden Restaurants, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	1,648	(24)
Darling Ingredients, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	5,954	147
Deckers Outdoor Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,383	(196)
Deckers Outdoor Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	7,645	(87)
Descartes Systems Group, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	69	1
Dillard's, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,585	(72)
Donaldson Co., Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,656	307
DraftKings, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	4,976	(58)
Eastman Chemical Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,808	(91)
EchoStar Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	10,455	(1,096)
EchoStar Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,132	(245)
Elevance Health, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,160	116
EnerSys	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	4,209	175
EPAM Systems, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	714	(115)
EPAM Systems, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	6,427	(5,506)
EQT Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	957	25
EQT Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	23,076	(2,501)
Estee Lauder Cos., Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,921	(161)
Everus Construction Group, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	4,315	145

Everus Construction Group, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$ 9,293	\$ 959
Expand Energy Corp..	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,836	(351)
Expand Energy Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	24,074	(2,217)
FedEx Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	13,151	(324)
First Majestic Silver Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	6,411	(2,529)
First Majestic Silver Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	31,732	(4,968)
First Solar, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	7,551	(285)
Five Below, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	539	(40)
Five Below, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	6,113	(1,564)
Fox Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	6,729	182
Gartner, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	6,481	(218)
General Dynamics Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	3,188	139
General Dynamics Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	24,088	845
Gilead Sciences, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,779	48
GoDaddy, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	7,554	416
Grand Canyon Education, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	716	(110)
Graphic Packaging Holding Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/08/2029	12,029	(17,377)
Guardant Health, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	600	80
Halliburton Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	747	(21)
Hasbro, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	15,444	(1,075)

Hasbro, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	\$ 991	\$ (160)
HealthEquity, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	994	39
Hecla Mining Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	9,258	(576)
Hecla Mining Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	20,676	(5,084)
Hershey Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	11,053	(773)
Hershey Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,614	(64)
Hewlett Packard Enterprise Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	26,570	(1,751)
Hexcel Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	901	118
HF Sinclair Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,741	(47)
HF Sinclair Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	905	10
Honeywell International, Inc.	Morgan Stanley & Co., Inc.	Receive	0.00%	Termination	05/15/2031	0	—
Hormel Foods Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	6,850	354
Hudbay Minerals, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,336	(15)
Huntington Ingalls Industries, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,399	(197)
IAMGOLD Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,346	(35)
IAMGOLD Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	24,980	(7,560)
ImmunityBio, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	4,964	319
Immunovant ,Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,928	116
International Flavors & Fragrances, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	5,070	12
International Flavors & Fragrances, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	7,367	492

Intuit, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$	3,915	\$	(790)
JBT Marel Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		2,175		236
Keysight Technologies, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		12,953		561
Kinross Gold Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		19,723		(5,218)
Kinross Gold Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		4,110		(435)
Kirby Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		544		(27)
Lear Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		3,888		(11)
Lear Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		6,167		(32)
Leonardo DRS, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		384		7
Levi Strauss & Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		5,438		462
Lithia Motors, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		2,033		59
Lithia Motors, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		9,877		55
Lululemon Athletica, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		20,096		(342)
Lululemon Athletica, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		2,855		(542)
LyondellBasell Industries NV	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		9,003		(3,707)
LyondellBasell Industries NV	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		9,688		(2,452)
MACOM Technology Solutions Holdings, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		5,325		228
MACOM Technology Solutions Holdings, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		6,466		248
Macy's, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		4,804		(158)
Magna International, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		8,536		545

Magna International, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$	2,429	\$	197
MaxLinear, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		7,426		4,102
McCormick & Co., Inc.	Morgan Stanley & Co., Inc.	Receive	0.00%	Termination	05/15/2031		0		—
MDA Space Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		83		7
MDA Space Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		124		9
Medtronic PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		14,160		(410)
Mercury Systems, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		122		16
Microchip Technology, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,846		(202)
Microchip Technology, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		9,029		(589)
Micron Technology, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		2,309		80
Middleby Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		5,848		605
Middleby Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		10,149		1,354
Murphy USA, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		3,233		50
Neurocrine Biosciences, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		5,899		362
New York Times Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		6,928		(463)
Newmont Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		24,097		(5,202)
Newmont Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		2,802		(165)
News Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,566		(430)
Noble Corp. PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		3,917		(1,316)
Noble Corp. PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		5,110		(1,566)

Nordson Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$ 9,352	\$ 488
Novanta, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	162	11
NXP Semiconductors NV	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	15,176	(39)
OceanaGold Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	803	(70)
Ollie's Bargain Outlet Holdings, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	7,227	(1,322)
ON Semiconductor Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	5,105	199
Open Text Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,994	(18)
Open Text Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	465	2
O'Reilly Automotive, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	276	(7)
O'Reilly Automotive, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	5,249	187
Pan American Silver Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	3,852	(477)
Pan American Silver Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	24,366	(3,340)
Paychex, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	590	15
Paycom Software, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	880	7
Paylocity Holding Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	836	28
Penumbra, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,263	(34)
Penumbra, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	2,842	(69)
Planet Fitness, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,722	(710)
Plug Power, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,824	(525)
Plug Power, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	4,740	(2,271)

PTC, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/13/2030	\$ 9,089	\$ (7,126)
PTC, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	11,020	(3,574)
Quanta Services, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,880	78
Range Resources Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	4,202	(310)
Range Resources Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	17,479	(2,426)
Regeneron Pharmaceuticals, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	11,847	(1,967)
Regeneron Pharmaceuticals, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	19,330	(27)
ResMed, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	390	18
ResMed, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	10,913	(1,719)
Rogers Communications, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	7,053	(780)
Roivant Sciences Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	495	8
Rollins, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	6,804	(755)
Ross Stores, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	8,727	(568)
Simpson Manufacturing Co., Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	6,280	813
Simpson Manufacturing Co., Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	1,465	204
SiTime Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	11,183	3,730
SLB Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	46	(1)
Snowflake, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	8,399	(628)
Southern Copper Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	2,788	40
SSR Mining, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	13,631	(317)

SSR Mining, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$	7,013	\$	(248)
Steel Dynamics, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		2,754		(177)
TechnipFMC PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		199		(4)
TechnipFMC PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		1,260		(108)
Teck Resources Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,249		6
Teck Resources Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		22,119		1,000
Teleflex, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031		761		6
Tetra Tech, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		4,854		278
Tetra Tech, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		7,078		(293)
Texas Instruments, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		21,461		703
Thomson Reuters Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,388		22
T-Mobile US, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		14,593		(2,446)
Toro Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		8,183		712
Toro Co.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		8,378		593
Trade Desk, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,266		(180)
Trade Desk, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		922		(122)
Transocean Ltd.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,638		(375)
Trimble, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		1,689		(17)
Trimble, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030		51		(4)
Triple Flag Precious Metals Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031		480		(11)

Tyler Technologies, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	\$ 2,925	\$ (14)
Tyler Technologies, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	1,170	(26)
Tyson Foods, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	286	1
UiPath, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	13,240	(1,125)
Universal Display Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	433	(60)
Valero Energy Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	2,344	150
VeriSign, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	1,258	14
Viatis, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	4,891	(33)
Vishay Intertechnology, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	269	6
Weatherford International PLC	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	163	(17)
Wheaton Precious Metals Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	9,098	(1,040)
Wheaton Precious Metals Corp.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	11/14/2030	7,413	(1,919)
Workday, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	245	9
XPO, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.25%	Termination	05/15/2031	411	11
Zoom Communications, Inc.	Morgan Stanley & Co., Inc.	Receive	EFFR + 0.24%	Termination	05/15/2031	10,098	(205)
							<u>(115,019)</u>

Reference Entity	Counterparty	Pay/ Receive Reference Entity	Financing Rate	Payment Frequency	Maturity Date	Notional Value	Value / Unrealized Appreciation (Depreciation)
3M Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(5,667)	4
Abbott Laboratories	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(49,453)	1,918

ACI Worldwide, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	\$ (4,828)	\$ (402)
ACI Worldwide, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(9,857)	(652)
Acushnet Holdings Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(28,803)	(6,867)
Acushnet Holdings Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(96,009)	(19,779)
Advanced Drainage Systems, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(145,659)	(18,651)
Advanced Energy Industries, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(103,658)	(13,773)
Advanced Energy Industries, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(108,878)	(5,592)
AES Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(363,524)	(11,320)
Air Products and Chemicals, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(209,331)	4,475
Air Products and Chemicals, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(17,884)	9
Alkermes PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(83,622)	(26,871)
Alkermes PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(133,293)	(33,590)
Allison Transmission Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(170,350)	3,628
Allison Transmission Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(69,335)	7,909
Amazon.com, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(318,899)	(41,290)
Amazon.com, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(5,482)	22
Ameren Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(17,069)	(609)
American Electric Power Co., Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(120,256)	(7,378)
American Electric Power Co., Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(66,216)	(2,216)
Amneal Pharmaceuticals, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(35,105)	(1,759)

Amphenol Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (333,597)	\$ (35,746)
Amrize Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(55,912)	(1,847)
Amrize Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(105,214)	(719)
Antero Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(13,283)	(252)
Antero Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(85,250)	6,389
Applied Materials, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(304,383)	(103,138)
Applied Optoelectronics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(25,484)	3,582
Arrowhead Pharmaceuticals, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(28,284)	(1,769)
Arrowhead Pharmaceuticals, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(129,682)	(8,727)
AST SpaceMobile, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.01%)	Termination	05/12/2031	(12,618)	(2,458)
Astera Labs, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(62,793)	(18,271)
Avantor, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(19,454)	(504)
Avantor, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(86,180)	(11,539)
Ball Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(161,429)	(13,892)
Ball Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(69,014)	(4,006)
Baxter International, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(20,616)	(4,348)
BCE, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(295,806)	46,174
Belden, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(1,679)	(80)
Belden, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(6,475)	237
BJ's Wholesale Club Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(254,595)	29,831

BJ's Wholesale Club Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (114,782)	\$ 2,597
Black Hills Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(2,827)	1
Black Hills Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(26,784)	(459)
Boyd Gaming Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(20,934)	(588)
Boyd Gaming Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(6,271)	(81)
Bridgebio Pharma, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(32,026)	(3,565)
Brookfield Infrastructure Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(73,766)	4,973
California Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(21,148)	3,299
California Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(68,414)	7,646
Canadian Natural Resources Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(30,850)	4,162
Canadian Natural Resources Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(71,614)	11,955
Cardinal Health, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(45,136)	(983)
CarMax, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(120,536)	(25,661)
CarMax, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(103,030)	(28,305)
Carrier Global Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(177,287)	(15,743)
Carrier Global Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(19,071)	(2,367)
CDW Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(167,221)	(6,463)
Cenovus Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(120,601)	(8,405)
Century Aluminum Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(87,971)	15,042
Century Aluminum Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(5,337)	1,022

Charles River Laboratories International, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	\$ (15,422)	\$ (948)
Cheniere Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(318,361)	(1,195)
Cheniere Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(131,217)	1,361
Chevron Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(24,367)	881
Cloudflare, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(83,640)	(4,779)
CMS Energy Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(20,196)	(726)
CMS Energy Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(165,546)	(3,241)
Coeur Mining, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(33,064)	1,832
Coeur Mining, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(7,230)	1,494
Coherent Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(477,309)	(205,624)
Commercial Metals Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(101,592)	5,869
Commercial Metals Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(8,346)	1,030
Commvault Systems, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(53,432)	(5,609)
Consolidated Edison, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(389,860)	4,781
Consolidated Edison, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(9,404)	(247)
Constellation Energy Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(387,954)	33,794
Corcept Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(74,690)	(34,079)
Corcept Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(16,607)	(5,779)
CoreWeave, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(191,017)	(1,005)
CoreWeave, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(253,927)	(11,931)

Crane Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	\$ (118,004)	\$ (23,925)
Crane Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(123,804)	(19,458)
Crocs, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(95,547)	3,396
Crocs, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(24,852)	(3,600)
Crown Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(38,913)	(1,431)
CSW Industrials, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(19,203)	418
Dick's Sporting Goods, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(76,435)	(3,545)
Dick's Sporting Goods, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(4,990)	(151)
DoorDash, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(70,490)	(3,912)
DTE Energy Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(64,148)	(3,417)
Dutch Bros, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(5,099)	(1,509)
D-Wave Quantum, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(20,919)	(2,422)
Dynatrace, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(5,840)	57
Eagle Materials, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(13,275)	(401)
Eaton Corp. PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(14,488)	(829)
Eaton Corp. PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(153,403)	(5,429)
Ecolab, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(29,533)	(331)
Element Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(59,974)	(8,149)
Element Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(135,944)	(15,475)
Elevance Health, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(1,160)	(208)

Enbridge, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	\$ (13,227)	\$ 83
Enbridge, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(84,568)	3,142
Enphase Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(19,253)	(5,335)
Entergy Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(2,527)	54
Etsy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(21,921)	(303)
Evergy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(266,550)	(10,920)
Evergy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(8,297)	(283)
Exelon Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(95,664)	(4,729)
Exelon Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(228,485)	(5,910)
Figma, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(27,605)	317
Firefly Aerospace, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.63%)	Termination	05/12/2031	(54,949)	12,710
Firefly Aerospace, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.63%)	Termination	11/11/2030	(4,057)	1,206
Floor & Decor Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(17,333)	(2,394)
Fluor Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(101,375)	(2,759)
Flutter Entertainment PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,656)	242
Fortinet, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(45,779)	(1,986)
Fortis, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(11,274)	(159)
Fortune Brands Innovations, Inc.	Morgan Stanley & Co., Inc.	Pay	0.00%	Termination	05/12/2031	—	—
Gates Industrial Corp PLC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(979)	(9)
GATX Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(42,703)	589

GATX Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (85,051)	\$ (1,669)
GE Aerospace	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(387,558)	(30,554)
Gildan Activewear, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(243,810)	43,425
Graham Holdings Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,141)	(4)
Graham Holdings Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(5,707)	(68)
Graphic Packaging Holding Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/09/2030	(12,029)	12,121
Henry Schein, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(20,379)	(2,912)
Henry Schein, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(122,941)	(9,969)
Hims & Hers Health, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.53%)	Termination	11/11/2030	(22,744)	(4,544)
Hims & Hers Health, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.53%)	Termination	05/09/2030	(5,339)	1,305
Home Depot, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(13,049)	(363)
Hubbell, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(29,299)	(186)
Humana, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(37,736)	(15,346)
IES Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(41,876)	(8,978)
IES Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(735)	(53)
Ingersoll Rand, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(65,674)	(2,732)
Insmmed, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(30,067)	(1,044)
Insmmed, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(17,486)	(6)
Iridium Communications, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,152)	(13)
ITT, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(188,861)	(2,417)

ITT, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	\$ (95,716)	\$ 6,336
Karman Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(349)	105
Karman Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(4,143)	1,710
KLA Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(367,483)	(159,153)
KLA Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(168,958)	(51,820)
Kratos Defense & Security Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(54,547)	1,942
Kratos Defense & Security Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(197,446)	94,427
Lam Research Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(32,066)	(10,262)
Lam Research Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(42,033)	(5,462)
Lennox International, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(5,157)	(75)
Liberty Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(28,076)	6,677
Life Time Group Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(8,127)	(2,834)
Life Time Group Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,348)	(263)
Lincoln Electric Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(6,372)	152
Lincoln Electric Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(13,010)	232
Live Nation Entertainment, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(15,747)	(857)
Loar Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(14,913)	(1,474)
Louisiana-Pacific Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(298,436)	15,241
Louisiana-Pacific Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(11,642)	(1,345)
Lowe's Cos., Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,984)	(7)

Magnolia Oil & Gas Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (32,461)	\$ 3,853
Magnolia Oil & Gas Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(18,418)	1,744
Maplebear, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(211,797)	(13,534)
Martin Marietta Materials, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(210,496)	11,368
Martin Marietta Materials, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(4,614)	(329)
Matador Resources Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(20,858)	602
Matador Resources Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(183,240)	33,239
Materion Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(595)	(61)
MDU Resources Group, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(10,944)	(88)
Medpace Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(45,545)	(740)
Mettler-Toledo International, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(31,938)	(641)
MGM Resorts International	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(39,348)	817
Mirion Technologies, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(27,074)	2,795
NexGen Energy Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(28)	1
Nexstar Media Group, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(138,764)	(51)
NextEra Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(191,426)	16,997
Norwegian Cruise Line Holdings Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(27,549)	(3,365)
NRG Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(58,570)	(7,837)
NRG Energy, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(439,787)	49,449
Oklo, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.63%)	Termination	05/12/2031	(14,914)	2,741

ONE Gas, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (10,713)	\$ 42
ONE Gas, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(5,857)	675
Onto Innovation, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(11,732)	(1,590)
Oracle Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(402,280)	87,245
Ovintiv, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(196,753)	15,118
Owens Corning	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,066)	(472)
Owens Corning	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(40,853)	(10,929)
Palo Alto Networks, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(74,342)	(19,957)
Palo Alto Networks, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(440,257)	(199,202)
Pegasystems, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(9,770)	1,604
Pegasystems, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(16,573)	2,560
Perimeter Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(102,779)	(5,183)
Perimeter Solutions, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(42,245)	(6,138)
Permian Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(24,228)	1,335
Permian Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(172,299)	5,373
Phillips 66	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(54,265)	1,682
Phillips 66	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,198)	170
Pinnacle West Capital Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(1,177)	(72)
Pinnacle West Capital Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(749)	(26)
Planet Labs PBC	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(14,047)	(2,476)

PriceSmart, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (7,423)	\$ (536)
Primoris Services Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(22,798)	5,819
PTC Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(10,686)	(606)
PTC Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(109,059)	(13,643)
QIAGEN NV	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,329)	(11)
QXO, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (1.95%)	Termination	11/11/2030	(17,073)	5,410
RadNet, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(370)	(17)
Resideo Technologies, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(3,608)	(44)
Rivian Automotive, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(84,737)	(11,180)
ROBLOX Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(192,995)	21,231
ROBLOX Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(112,349)	(21,033)
Royal Gold, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(304,804)	107,955
SailPoint, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(90,929)	(14,606)
SailPoint, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(55,471)	(4,687)
SharkNinja, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(28,931)	(5,809)
Sherwin-Williams Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(6,886)	(9)
Shopify, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(89,060)	(531)
Silicon Laboratories, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(219)	(2)
Silicon Laboratories, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(3,278)	(33)
SiteOne Landscape Supply, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,403)	15

SM Energy Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	\$ (44,762)	\$ 5,944
SM Energy Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(141,018)	21,049
Solaris Energy Infrastructure, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(14,000)	377
Sonoco Products Co.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(225)	(8)
Southwest Gas Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(11,085)	(826)
Southwest Gas Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/09/2030	(39,285)	(5,174)
Spire, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(9,058)	878
Spire Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(32,485)	2,341
SPX Technologies, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(69,873)	(3,436)
StandardAero, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(47,078)	(3,977)
Summit Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,880)	(33)
Summit Therapeutics, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(13,638)	2,379
Super Micro Computer, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(15,134)	1,932
Super Micro Computer, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(264)	12
Targa Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(291,468)	(1,694)
Targa Resources Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(49,874)	(2,672)
TD SYNnex Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(75,657)	1,055
Teradyne, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(40,643)	(5,621)
Terawulf, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(24,749)	(12,008)
Terex Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(101,201)	(14,083)

Terex Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	\$ (111,046)	\$ (19,600)
TKO Group Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(13,286)	825
Ultra Clean Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(9,839)	(1,980)
United Airlines Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(30,462)	(10,155)
United Airlines Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(1,360)	(467)
Uranium Energy Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(15,052)	(999)
Urban Outfitters, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(112,738)	3,546
US Foods Holding Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(7,669)	(891)
Valaris Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(49,223)	14,356
Valaris Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(53,651)	15,678
Vaxcyte, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(12,905)	(1,303)
Vaxcyte, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(40,458)	(6,728)
Verizon Communications, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(243,286)	27,206
VF Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(40,115)	(546)
Viasat, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(222,100)	(104,503)
Viasat, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(54,964)	(12,740)
Viking Holdings Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(50,974)	(9,144)
Waters Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(168,393)	(15,402)
Waters Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(172,143)	(13,039)
Watts Water Technologies, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(60,675)	(7,935)

Wayfair, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	\$ (2,126)	\$ (38)
West Fraser Timber Co. Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(18,547)	(872)
West Fraser Timber Co. Ltd.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,369)	(234)
Westlake Corp.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(14,965)	2,634
Williams Cos., Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(18,659)	(252)
Williams Cos., Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(49,436)	2,548
Williams-Sonoma, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(2,564)	(280)
Woodward, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(9,785)	154
Wyndham Hotels & Resorts, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.25%)	Termination	05/12/2031	(1,600)	40
Zimmer Biomet Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	11/11/2030	(122,592)	(5,085)
Zimmer Biomet Holdings, Inc.	Morgan Stanley & Co., Inc.	Pay	EFFR + (0.26%)	Termination	05/12/2031	(39,601)	435
							<u>(921,347)</u>
Net Unrealized Appreciation (Depreciation)							<u>\$ (1,036,366)</u>

EFFR Effective Federal Funds Rate was 3.63% as of June 30, 2026.
PLC Public Limited Company