

Gotham Short Strategies ETF
Schedule of Investments
December 31, 2025 (Unaudited)

COMMON STOCKS - 85.7%	Shares	Value
Consumer Discretionary Products - 4.8%		
Aptiv PLC ^(a)	621	\$ 47,252
BorgWarner, Inc.	2,541	114,497
BRP, Inc.	443	31,347
Ford Motor Co.	5,009	65,718
Lear Corp.	738	84,575
Levi Strauss & Co. - Class A	252	5,227
Magna International, Inc.	2,067	110,171
Rivian Automotive, Inc. - Class A ^(a)	640	12,614
Somnigroup International, Inc.	1,610	143,741
		<u>615,142</u>
Consumer Discretionary Services - 3.2%		
Bright Horizons Family Solutions, Inc. ^(a)	45	4,563
Choice Hotels International, Inc.	465	44,296
Darden Restaurants, Inc.	104	19,138
Las Vegas Sands Corp.	857	55,782
Service Corp. International	127	9,902
Travel + Leisure Co.	379	26,731
Vail Resorts, Inc.	43	5,710
Viking Holdings Ltd. ^(a)	2,415	172,455
Wingstop, Inc.	119	28,380
Wynn Resorts Ltd.	323	38,867
		<u>405,824</u>
Consumer Staple Products - 2.4%		
Brown-Forman Corp. - Class B	217	5,655
Cal-Maine Foods, Inc.	546	43,445
Coca-Cola Co.	405	28,314
Kimberly-Clark Corp.	1,259	127,020
Lamb Weston Holdings, Inc.	1,920	80,429
Marzetti Co.	164	26,965
		<u>311,828</u>
Health Care - 11.9%		
Agilent Technologies, Inc.	1,134	154,303
Alkermes PLC ^(a)	2,988	83,604
Alnylam Pharmaceuticals, Inc. ^(a)	96	38,174
Amgen, Inc.	95	31,094
Arrowhead Pharmaceuticals, Inc. ^(a)	1,974	131,054
Biogen, Inc. ^(a)	249	43,822
Cencora, Inc.	18	6,080
Chemed Corp.	12	5,134
Cidara Therapeutics, Inc. ^(a)	18	3,976
Cooper Cos., Inc. ^(a)	404	33,112
CorVel Corp. ^(a)	222	15,023
Exact Sciences Corp. ^(a)	859	87,240
Guardant Health, Inc. ^(a)	27	2,758
Halozyme Therapeutics, Inc. ^(a)	1,125	75,713

HCA Healthcare, Inc.	168	78,433
IDEXX Laboratories, Inc. ^(a)	46	31,120
Incyte Corp. ^(a)	723	71,411
Insulet Corp. ^(a)	175	49,742
Masimo Corp. ^(a)	1,205	156,722
Mettler-Toledo International, Inc. ^(a)	3	4,183
ResMed, Inc.	459	110,559
Solventum Corp. ^(a)	1,476	116,958
STERIS PLC	481	121,943
Stryker Corp.	20	7,029
TransMedics Group, Inc. ^(a)	280	34,062
Universal Health Services, Inc. - Class B	148	32,267
		<u>1,525,516</u>

Industrial Products - 14.1%

Advanced Energy Industries, Inc.	1	209
AGCO Corp.	469	48,926
Amphenol Corp.	683	92,301
ATI, Inc. ^(a)	713	81,824
Bloom Energy Corp. - Class A ^(a)	1,685	146,410
Cognex Corp.	1,669	60,051
Crane Co.	285	52,563
Donaldson Co., Inc.	226	20,037
ESCO Technologies, Inc.	301	58,812
General Dynamics Corp.	122	41,072
Graco, Inc.	590	48,362
HEICO Corp.	127	41,096
Hexcel Corp.	576	42,566
ITT, Inc.	658	114,170
Littelfuse, Inc.	2	506
Mercury Systems, Inc. ^(a)	123	8,980
Mirion Technologies, Inc. - Class A ^(a)	1,223	28,643
Moog, Inc. - Class A	134	32,636
Nordson Corp.	324	77,899
nVent Electric PLC	579	59,041
OSI Systems, Inc. ^(a)	93	23,721
Otis Worldwide Corp.	65	5,678
Regal Rexnord Corp.	89	12,488
Rockwell Automation, Inc.	375	145,901
TE Connectivity PLC	529	120,353
Timken Co.	663	55,778
Toro Co.	1,084	85,332
Trimble, Inc. ^(a)	74	5,798
Vertiv Holdings Co. - Class A	526	85,217
Woodward, Inc.	236	71,348
Xylem, Inc.	891	121,336
Zurn Elkay Water Solutions Corp.	547	25,430
		<u>1,814,484</u>

Industrial Services - 2.6%

AECOM	39	3,718
Aramark	557	20,531
Comfort Systems USA, Inc.	11	10,266
Dycom Industries, Inc. ^(a)	343	115,900

Fluor Corp. ^(a)	1,042	41,294
IES Holdings, Inc. ^(a)	46	17,895
Installed Building Products, Inc.	4	1,038
Paychex, Inc.	20	2,244
Primoris Services Corp.	10	1,241
SiteOne Landscape Supply, Inc. ^(a)	209	26,033
Stantec, Inc.	285	26,893
Sterling Infrastructure, Inc. ^(a)	63	19,292
Thomson Reuters Corp.	69	9,100
UL Solutions, Inc. - Class A	210	16,561
XPO, Inc. ^(a)	130	17,668
		<u>329,674</u>
Materials - 7.1%		
Advanced Drainage Systems, Inc.	679	98,339
Agnico Eagle Mines Ltd.	1,206	204,453
Celanese Corp.	3,105	131,279
CF Industries Holdings, Inc.	349	26,992
DuPont de Nemours, Inc.	3,552	142,790
Kinross Gold Corp.	3,654	102,897
NewMarket Corp.	95	65,290
Nutrien Ltd.	1,612	99,493
Simpson Manufacturing Co., Inc.	176	28,419
UFP Industries, Inc.	142	12,929
		<u>912,881</u>
Media - 5.5%		
GoDaddy, Inc. - Class A ^(a)	460	57,077
Lyft, Inc. - Class A ^(a)	5,363	103,881
Match Group, Inc.	3,380	109,140
Netflix, Inc. ^(a)	164	15,377
News Corp. - Class A	5,145	134,387
Roku, Inc. - Class A ^(a)	1,086	117,820
Uber Technologies, Inc. ^(a)	1,125	91,924
Warner Music Group Corp. - Class A	2,465	75,602
		<u>705,208</u>
Oil & Gas - 8.8%		
Antero Midstream Corp.	15	267
APA Corp.	1,469	35,932
Baker Hughes Co.	135	6,148
Cenovus Energy, Inc.	7,300	123,516
CNX Resources Corp. ^(a)	1,832	67,363
Devon Energy Corp.	4,337	158,864
Enbridge, Inc.	982	46,969
HF Sinclair Corp.	1,490	68,659
Imperial Oil Ltd.	260	22,441
Murphy Oil Corp.	971	30,344
Noble Corp. PLC	1	28
Occidental Petroleum Corp.	2,416	99,346
Range Resources Corp.	1,020	35,965
Suncor Energy, Inc.	1,073	47,598
TechnipFMC PLC	4,758	212,016
Transocean Ltd. ^(a)	450	1,858

Valero Energy Corp.	1,111	180,860
		<u>1,138,174</u>
Renewable Energy - 0.3%		
EnerSys	296	43,438
Retail & Wholesale - Discretionary - 4.3%		
AutoNation, Inc. ^(a)	302	62,357
Best Buy Co., Inc.	2	134
CarMax, Inc. ^(a)	2,097	81,028
Chewy, Inc. - Class A ^(a)	942	31,133
Copart, Inc. ^(a)	3,684	144,228
Gap, Inc.	91	2,330
Lithia Motors, Inc.	118	39,215
O'Reilly Automotive, Inc. ^(a)	160	14,594
Penske Automotive Group, Inc.	182	28,809
Pool Corp.	23	5,261
Tractor Supply Co.	2,782	139,128
Urban Outfitters, Inc. ^(a)	120	9,031
		<u>557,248</u>
Retail & Wholesale - Staples - 0.9%		
Dollar General Corp.	457	60,676
Kroger Co.	919	57,419
		<u>118,095</u>
Software & Tech Services - 7.5%		
Amentum Holdings, Inc. ^(a)	2,977	86,333
Autodesk, Inc. ^(a)	334	98,867
CACI International, Inc. - Class A ^(a)	21	11,189
Calix, Inc. ^(a)	341	18,049
Clear Secure, Inc. - Class A	5	176
Descartes Systems Group, Inc. ^(a)	314	27,525
Dropbox, Inc. - Class A ^(a)	1,663	46,231
Guidewire Software, Inc. ^(a)	394	79,198
JFrog Ltd. ^(a)	852	53,216
KBR, Inc.	374	15,035
Maximus, Inc.	411	35,478
Okta, Inc. - Class A ^(a)	1,526	131,953
Open Text Corp.	2	65
PTC, Inc. ^(a)	858	149,472
Q2 Holdings, Inc. ^(a)	1,140	82,262
Qualys, Inc. ^(a)	175	23,258
Waystar Holding Corp. ^(a)	586	19,192
Zoom Communications, Inc. - Class A ^(a)	1,059	91,381
		<u>968,880</u>
Tech Hardware & Semiconductors - 10.5%		
Analog Devices, Inc.	515	139,668
Cirrus Logic, Inc. ^(a)	114	13,509
Dell Technologies, Inc. - Class C	936	117,824
Dolby Laboratories, Inc. - Class A	775	49,771
GlobalFoundries, Inc. ^(a)	473	16,517
Hewlett Packard Enterprise Co.	6,105	146,642

HP, Inc.	1,395	31,081
InterDigital, Inc.	401	127,670
Marvell Technology, Inc.	2,068	175,739
Micron Technology, Inc.	788	224,903
NetApp, Inc.	961	102,913
Sandisk Corp. ^(a)	7	1,662
Sanmina Corp. ^(a)	788	118,255
SiTime Corp. ^(a)	31	10,949
Skyworks Solutions, Inc.	491	31,134
TD SYNnex Corp.	23	3,455
Viasat, Inc. ^(a)	1,276	43,971
		<u>1,355,663</u>
Telecommunications - 0.3%		
Array Digital Infrastructure, Inc.	303	16,247
Rogers Communications, Inc.	434	16,375
Telus Corp.	860	11,326
		<u>43,948</u>
Utilities - 1.5%		
Duke Energy Corp.	515	60,363
Eversource Energy	830	55,884
Exelon Corp.	792	34,523
Public Service Enterprise Group, Inc.	561	45,049
		<u>195,819</u>
TOTAL COMMON STOCKS (Cost \$11,186,787)		<u>11,041,822</u>
SHORT-TERM INVESTMENTS - 7.7%		
Money Market Funds - 7.7%		
	Shares	Value
First American Government Obligations Fund - Class X, 3.67% ^(b)	985,912	985,912
TOTAL SHORT-TERM INVESTMENTS (Cost \$985,912)		<u>985,912</u>
TOTAL INVESTMENTS - 93.4% (Cost \$12,172,699)		<u>\$ 12,027,734</u>
Other Assets in Excess of Liabilities - 6.6%		845,781
TOTAL NET ASSETS - 100.0%		<u>\$ 12,873,515</u>

Percentages are stated as a percent of net assets.

PLC Public Limited Company

(a) Non-income producing security.

(b) The rate shown represents the 7-day annualized effective yield as of December 31, 2025.

Gotham Short Strategies ETF
Schedule of Total Return Swap Contracts
December 31, 2025 (Unaudited)

Reference Entity	Counterparty	Pay/ Receive Reference Entity	Financing Rate	Payment Frequency	Maturity Date	Notional Value	Value / Unrealized Appreciation (Depreciation)
Advanced Drainage Systems, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	\$ 4,490	\$ (95)
Advanced Drainage Systems, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,807	(12)
AECOM	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	572	(31)
AGCO Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,756	(35)
AGCO Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,504	61
Agilent Technologies, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	17,145	(1,009)
Agnico Eagle Mines Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	12,037	636
Agnico Eagle Mines Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,899	124
Alkermes PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,093	(224)
Alnylam Pharmaceuticals, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,374	(148)
Amentum Holdings, LLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,700	(60)
Amgen, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,273	89
Amphenol Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	8,379	364
Amphenol Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	14,595	(105)
Analog Devices, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	15,187	481
Antero Midstream Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	89	1
APA Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	2,519	16
Aptiv PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,804	60
Aptiv Holdings Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,522	(116)
Aramark	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,285	(25)
Array Digital Infrastructure, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,735	107
Arrowhead Pharmaceuticals, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,112	2,302
Arrowhead Pharmaceuticals, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,826	257
AutoNation, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	413	2
AutoNation, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,304	211
Baker Hughes Co.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	683	9
Biogen, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	4,752	48
Bloom Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,258	(2,343)
Bloom Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	11,904	(2,753)
BorgWarner, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	7,390	75
BorgWarner, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,137	206
Bright Horizons Family Solutions, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	101	3
Bright Horizons Family Solutions, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	406	(18)
Brown-Forman Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	625	(4)
BRP, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,255	357
BRP, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	212	(16)
Calix, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,064	(552)
Cal-Maine Foods, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,252	(1,603)

CarMax Group, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	9,042	(39)
Celanese Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/12/2029	1,733	54
Celanese Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	13,952	196
Cencora, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	675	(4)
Conovus Energy, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	13,857	(199)
CF Industries Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,094	10
Chemed Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	428	11
Chewy, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,536	(131)
Choice Hotels International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,239	(99)
Choice Hotels International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,429	29
Cidara Therapeutics, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	442	5
Clear Secure, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	35	0
CNX Resources Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,125	(38)
CNX Resources Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,412	298
Coca-Cola Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,216	(11)
Cognex Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,195	(167)
Cognex Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,519	(12)
Comfort Systems USA, Inc.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	933	15
Comfort Systems USA, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	957	2
Cooper Cos., Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,934	69
Copart, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	13,624	(2,391)
Copart, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,232	(11)
CorVel Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	68	(18)
Crane Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	553	(21)
Crane Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	553	4
Darden Restaurants, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	2,024	(73)
Dell Technologies, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	12,966	(251)
Descartes Systems Group, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	438	(4)
Devon Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	17,546	243
Dolby Laboratories, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/12/2029	899	(125)
Dolby Laboratories, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,541	(160)
Dolby Laboratories, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,670	(47)
Dollar General Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,904	280
Donaldson Co., Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	2,305	(58)
Dropbox, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,171	(160)
Duke Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,344	(121)
Duke Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,220	(233)
DuPont de Nemours, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	7,236	99
DuPont de Nemours, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,683	245
Dycom Industries, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	13,516	(388)
Elevance Health, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,052	8
Enbridge, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	96	(1)
EnerSys	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,815	207
EnerSys	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,174	75
ESCO Technologies, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,862	(248)
Eversource Energy	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,087	(188)
Eversource Energy	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,040	(46)
Exact Sciences Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,117	377
Exact Sciences Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,429	1,940
Exelon Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,226	(176)
Exelon Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	610	(30)
Fluor Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,557	(231)
Fluor Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,070	(126)
Ford Motor Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,214	(5)

Ford Motor Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	11,860	(80)
Gap, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	282	(3)
General Dynamics Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,377	(4)
GlobalFoundries, Inc.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	1,816	(34)
GoDaddy, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,708	(63)
GoDaddy, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	993	(76)
Graco, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,902	(60)
Graphic Packaging Holding Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/08/2029	17,138	(12,267)
Guardant Health, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	306	28
Guidewire Software, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	8,241	(1,662)
Halozyme Therapeutics, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,692	112
HCA Healthcare, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	8,870	(93)
HEICO Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	4,530	(107)
Hewlett Packard Enterprise Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	16,454	(5)
Hexcel Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,917	207
Hexcel Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,404	33
HF Sinclair Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,903	(246)
HF Sinclair Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,198	(185)
HP, Inc.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	3,297	(112)
IDEXX Laboratories, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	4,059	(50)
IES Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	2,334	(76)
Imperial Oil Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,244	(5)
Incyte Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,198	120
Insulet Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,421	(133)
Insulet Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,979	(515)
InterDigital, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	8,915	(1,620)
InterDigital, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,457	(263)
ITT, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,164	(339)
ITT, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,849	(198)
JFrog Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,811	32
JFrog Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,060	(21)
KBR, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,131	(199)
KBR, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,688	(3)
Kimberly-Clark Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,786	(92)
Kimberly-Clark Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,549	(38)
Kinross Gold Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	7,716	911
Kinross Gold Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,787	517
Kroger Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,186	(54)
Lamb Weston Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	7,540	(3,679)
Lamb Weston Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,382	(483)
Las Vegas Sands Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,166	(35)
Las Vegas Sands Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,888	(12)
Lear Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,699	430
Lear Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,813	232
Levi Strauss & Co.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	581	(10)
Lithia Motors, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,653	502
Lithia Motors, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	665	86
Littelfuse, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	759	44
Littelfuse, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,012	42
Lyft, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	11,525	(329)
Magna International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,650	516
Magna International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	6,503	489
Marvell Technology, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	19,205	(1,991)
Marzetti Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	822	(51)

Marzetti Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,644	(24)
Masimo Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,723	(685)
Masimo Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	12,226	(1,030)
Match Group, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	743	(1)
Match Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	11,495	(223)
Maximus, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,712	50
Mercury Systems, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,022	(15)
Micron Technology, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	24,831	2,129
Micron Technology, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,372	(124)
Moog, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,897	130
Murphy Oil Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,406	32
NetApp, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	11,566	(468)
Netflix, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,594	(1)
NewMarket Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,062	(211)
NewMarket Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,498	(247)
News Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,802	49
News Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	14,444	(1,323)
Nordson Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,896	39
Nutrien Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,481	56
Nutrien Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,320	711
nVent Electric PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	102	(7)
nVent Electric PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,322	(48)
Occidental Petroleum Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	10,979	(112)
Okta, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	7,782	(113)
Okta, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	7,350	(428)
O'Reilly Automotive, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,642	(51)
OSI Systems, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,785	(181)
OSI Systems, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,020	(25)
Otis Worldwide Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	611	7
Paychex, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	224	(1)
Penske Automotive Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,583	0
Penske Automotive Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,741	0
Pool Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	686	(17)
Primoris Services Corp.	Morgan Stanley	Receive	0.00%	Termination	11/14/2030	124	0
PTC, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,045	(3)
PTC, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	14,982	(2,520)
Public Service Enterprise Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,292	(82)
Public Service Enterprise Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,489	(87)
Q2 Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,701	57
Q2 Holdings, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/09/2030	3,752	(6)
Qualys, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	2,658	(85)
Range Resources Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,090	(31)
Regal Rexnord Corp.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	1,544	(19)
ResMed, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	12,043	(720)
ResMed, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	723	(13)
Rivian Automotive, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,360	(131)
Rockwell Automation, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,225	254
Rockwell Automation, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	10,505	232
Rogers Communications, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	340	(9)
Rogers Communications, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,509	43
Roku, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,991	18
Roku, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,137	173

Sandisk Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	15,667	2,428
Sanmina Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,701	(326)
Sanmina Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,755	(255)
Service Corp. International	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	936	14
Simpson Manufacturing Co., Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,584	(150)
Simpson Manufacturing Co., Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	969	4
SiteOne Landscape Supply, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,744	(34)
SiteOne Landscape Supply, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,367	(9)
SiTime Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,413	(53)
Skyworks Solutions, Inc.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	3,551	(47)
Solventum Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,566	278
Solventum Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,430	(66)
Somnigroup International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	7,767	(112)
Somnigroup International, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,392	219
Stantec, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,925	(50)
STERIS PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	6,338	105
STERIS PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,873	(70)
Sterling Infrastructure, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,837	(68)
Stryker Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	703	(1)
Suncor Energy, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	5,412	183
TD SYNEX Corp.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	300	(1)
TE Connectivity PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,820	(24)
TE Connectivity PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	13,196	(998)
TechnipFMC PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	713	(18)
TechnipFMC PLC	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	23,038	2,820
TELUS Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	1,462	17
Thomson Reuters Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	659	(35)
Thomson Reuters Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	396	4
Timken Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	4,880	346
Timken Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,103	209
Toro Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,172	19
Toro Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	5,196	196
Tractor Supply Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,851	(361)
Tractor Supply Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	12,252	(630)
TransMedics Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,190	(170)
TransMedics Group, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,581	(75)
Transocean Ltd.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	219	3
Travel + Leisure Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,103	(45)
Trimble, Inc.	Morgan Stanley	Receive	EFFR + 0.49%	Termination	11/14/2030	862	(14)
Uber Technologies, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	10,050	(126)
UFP Industries, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	364	5
UFP Industries, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,093	(9)
UL Solutions, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,208	30
Universal Health Services, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,270	(82)
Urban Outfitters, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	903	(7)
Vail Resorts, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	531	(9)
Valero Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	19,698	(1,394)
Valero Energy Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,093	(305)
Vertiv Holdings Co.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,559	182
Viasat, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,619	0
Viasat, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	2,137	(192)
Viking Holdings Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	18,852	560

Warner Music Group Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	1,656	(36)	
Warner Music Group Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	6,931	517	
Waystar Holding Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,063	37	
Wingstop, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	3,816	(35)	
Woodward, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	8,465	162	
Wynn Resorts Ltd.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	4,332	(105)	
XPO, Inc.	Morgan Stanley	Receive	EFFR + 0.25%	Termination	11/14/2030	1,767	(25)	
Xylem, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	10,213	(252)	
Xylem, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	3,677	(399)	
Zoom Communications, Inc.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	9,751	122	
Zurn Elkay Water Solutions Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	11/14/2030	2,232	7	
Zurn Elkay Water Solutions Corp.	Morgan Stanley	Receive	EFFR + 0.50%	Termination	05/13/2030	604	(5)	
							\$	(29,464)

Reference Entity	Counterparty	Pay/ Receive Reference Entity	Financing Rate	Payment Frequency	Maturity Date	Notional Value	Value / Unrealized Appreciation (Depreciation)
AAON, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	\$ (839)	\$ 269
AAON, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/12/2029	(16,089)	3,259
Acadia Healthcare Co., Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/12/2029	(11,636)	25,412
Adma Biologics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(101,469)	7,243
AeroVironment, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(26,366)	(1,123)
Akamai Technologies, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(74,948)	(9,258)
Allison Transmission Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(41,803)	(183)
Amazon.com, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(185,579)	7,432
Amazon.com, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(6,463)	27
Amcor PLC	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(141,838)	(2,857)
American Water Works Co., Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(10,570)	(93)
American Water Works Co., Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(50,373)	(945)
Applied Digital Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(13,118)	(509)
Applied Materials, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(162,418)	5,704
AptarGroup, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(94,641)	(807)
AptarGroup, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(23,660)	(1,487)
Archer Aviation, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(1,722)	(42)
Archer Aviation, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(11,994)	319
Archrock, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(21,701)	(1,042)
Archrock, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(989)	(1)
Arrow Electronics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(90,678)	(577)
Arrow Electronics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(37,792)	421
Axalta Coating Systems Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(68,853)	(477)
Axon Enterprise, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(256,704)	(7,737)
Axon Enterprise, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(108,475)	8,074
Ball Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(6,833)	4
Baxter International, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(24,881)	(1,157)
BCE, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(114,931)	(3,481)
BCE, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(19,580)	(586)
BioMarin Pharmaceutical, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(2,496)	29

BJ's Wholesale Club Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(65,092)	3,034
Brinker International, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(14,208)	310
Brookfield Infrastructure Partners LP	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(26,060)	(44)
Bunge Global SA	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(214,326)	1,876
Bunge Global SA	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(83,290)	6,160
Burlington Stores, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(46,216)	(4,728)
CAE, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(29,872)	(1,323)
Canadian Natural Resources Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(2,708)	(63)
Canadian Natural Resources Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(208,347)	(21,767)
Canadian Pacific Kansas City Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(49,995)	(1,957)
Canadian Pacific Kansas City Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(77,459)	(2,957)
Carvana Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(164,166)	(44,990)
Carvana Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(103,395)	(7,294)
Casey's General Stores, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(195,659)	411
Cava Group, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(16,727)	(3,828)
Celsius Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(19,302)	153
Centene Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(156,247)	(20,052)
CenterPoint Energy, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(7,400)	(95)
Charles River Laboratories International, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(9,575)	27
Chart Industries, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(140,236)	(1,847)
Chart Industries, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(109,096)	(3,395)
Chevron Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(226,786)	4,877
Chevron Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(152,715)	2,749
Chiptole Mexican Grill, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(39,701)	376
Clearwater Analytics Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(25,278)	(4,368)
Cleveland-Cliffs, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(177,779)	(31,824)
Cleveland-Cliffs, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(137,289)	(22,663)
Coherent Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(224,068)	(78,992)
Commvault Systems, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(13,414)	145
Conagra Brands, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(106,093)	(474)
Constellation Energy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(120,818)	7,703
Constellation Energy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(255,061)	(6,760)
Core Scientific, Inc.	Morgan Stanley	Pay	EFFR + (0.84%)	Termination	11/11/2030	(44)	2
Core Scientific, Inc.	Morgan Stanley	Pay	EFFR + (0.84%)	Termination	05/09/2030	(12,784)	(65)
CoreWeave, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(215,045)	10,032
Crinetics Pharmaceuticals, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(12,568)	495
CSW Industrials, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(12,328)	(263)
DICK's Sporting Goods, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(192,823)	14,389
Dominion Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(71,890)	2,449
Dominion Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(102,884)	1,992
DoorDash, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(7,247)	127
Dorman Products, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(1,355)	178
DTE Energy Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(53,269)	2,416
DTE Energy Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(5,417)	431
Dutch Bros, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(48,486)	(7,620)
Dutch Bros, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(2,632)	(373)

D-Wave Quantum, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(16,344)	(2,280)
Eagle Materials, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(35,342)	2,724
eBay, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(39,543)	(22)
EchoStar Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(200,769)	(108,019)
Ecolab, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(190,064)	(3,393)
Ecolab, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(81,906)	(132)
Edison International	Morgan Stanley	Pay	0.00%	Termination	11/11/2030	(4,021)	11
Elanco Animal Health, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(3,870)	(121)
Elanco Animal Health, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(6,608)	(388)
Elastic NV	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(93,168)	(1,703)
Electronic Arts, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(237,227)	(4,652)
Electronic Arts, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(9,808)	(140)
Elevance Health, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(8,063)	234
Elevance Health, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(13,321)	(103)
e.l.f. Beauty, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(760)	(22)
e.l.f. Beauty, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(12,623)	175
Emera, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(7,337)	(165)
Emerson Electric Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(6,371)	(151)
Entergy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(52,131)	2,192
Entergy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(10,814)	376
EOG Resources, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(177,152)	4,327
ESAB Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(145,795)	5,598
ESAB Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(47,481)	146
Essential Utilities, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(1,074)	12
Exxon Mobil Corp.	Morgan Stanley	Pay	EFFR + (0.01%)	Termination	11/11/2030	(11,192)	60
Fabrinet	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(95,154)	5,648
FirstEnergy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(11,013)	319
FirstEnergy Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(44,725)	1,184
Five Below, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(4,332)	(107)
Flutter Entertainment PLC	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(118,917)	(5,281)
Fortis, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(260)	(2)
Frontier Communications Parent, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(182,660)	(6,431)
GE HealthCare Technologies, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(158,463)	(526)
Generac Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(102,823)	20,274
Generac Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(140,461)	18,794
General Mills, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(19,995)	827
GitLab, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(39,069)	2,513
Granite Construction, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(24,685)	(2,692)
Graphic Packaging Holding Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(17,138)	7,011
Henry Schein, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(22,901)	(1,040)
Henry Schein, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(8,389)	(753)
Herc Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(5,045)	(556)
Herc Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(18,844)	(313)
Hims & Hers Health, Inc.	Morgan Stanley	Pay	EFFR + (0.69%)	Termination	11/11/2030	(2,533)	247
Hims & Hers Health, Inc.	Morgan Stanley	Pay	EFFR + (0.69%)	Termination	05/09/2030	(10,098)	3,454
Home Depot, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(38,539)	(489)
Home Depot, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(5,161)	443
Hormel Foods Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(37,233)	366
Hudbay Minerals, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(86,526)	(9,991)
IDACORP, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(24,046)	(774)
Ingredion, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(1,323)	11
International Paper Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(15,520)	3,016

IonQ, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(13,551)	717
J.M. Smucker Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(25,235)	2,105
J.M. Smucker Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(6,358)	579
Jacobs Solutions, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(21,459)	984
James Hardie Industries PLC	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(14,774)	(1,989)
Karman Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(7,317)	(1,008)
Karman Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(2,561)	(241)
KLA Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(54,679)	2,526
Knife River Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(16,603)	4,355
Knight-Swift Transportation Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(164,682)	(24,134)
Knight-Swift Transportation Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(98,286)	(14,057)
Kratos Defense & Security Solutions, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(52,833)	(1,050)
Kratos Defense & Security Solutions, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(104,149)	(4,231)
Krystal Biotech, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(10,848)	(2,054)
Krystal Biotech, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(15,039)	(579)
L3Harris Technologies, Inc.	Morgan Stanley	Pay	EFFR + (0.01%)	Termination	11/11/2030	(40,806)	474
Landstar System, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(7,041)	103
Lattice Semiconductor Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(147)	(18)
Lattice Semiconductor Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(15,010)	(1,729)
Lennox International, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(68,467)	1,259
Lennox International, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(170,924)	3,884
Life Time Group Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(6,432)	51
Lincoln Electric Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(3,834)	52
Live Nation Entertainment, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(16,672)	(572)
Live Nation Entertainment, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(8,122)	1,160
Louisiana-Pacific Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(136,646)	(1,313)
Louisiana-Pacific Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(25,036)	(763)
Lowe's Cos., Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(1,447)	(37)
Lucid Group, Inc.	Morgan Stanley	Pay	EFFR + 16.94%	Termination	05/09/2030	(7,896)	6,705
Macy's, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(13,340)	832
Madison Square Garden Sports Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/12/2029	(776)	(200)
Madison Square Garden Sports Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(54,834)	(7,860)
Madison Square Garden Sports Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(61,041)	(12,593)
Maplebear, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(135)	3
Marathon Petroleum Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(176,291)	25,217
Marathon Petroleum Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(113,028)	18,081
Martin Marietta Materials, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(23,661)	86
MasTec, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(83,470)	(8,006)
MasTec, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(258,453)	(40,247)
Matador Resources Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(16,976)	306
Mattel, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(79,400)	266
Mattel, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(55,413)	(3,438)
McCormick & Co., Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(3,133)	19
Merck & Co., Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(36,420)	415
Meta Platforms, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(132,678)	1,062
Microchip Technology, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(111,255)	4,019
Middleby Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(8,177)	105

Modine Manufacturing Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(18,558)	1,176
Molina Healthcare, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(201,480)	(11,717)
Monolithic Power Systems, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(200,306)	9,365
Motorola Solutions, Inc.	Morgan Stanley	Pay	0.00%	Termination	11/11/2030	(6,900)	4
MP Materials Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(12,074)	1,593
Murphy USA, Inc.	Morgan Stanley	Pay	0.00%	Termination	11/11/2030	(3,228)	6
Neurocrine Biosciences, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(39,429)	2,870
Neurocrine Biosciences, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(79,283)	5,450
New Jersey Resources Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(27,856)	610
New Jersey Resources Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(58,342)	430
NexGen Energy Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(662)	(74)
NexGen Energy Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(6,219)	(671)
Nexstar Media Group, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(6,701)	(419)
Nexstar Media Group, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(7,310)	(462)
NextEra Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(353,312)	5,162
NextEra Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(14,691)	288
Nike, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(15,418)	(614)
NiSource, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(9,563)	345
Norwegian Cruise Line Holdings Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(160,280)	(30,260)
NVIDIA Corp.	Morgan Stanley	Pay	0.00%	Termination	11/11/2030	(44,574)	348
NXP Semiconductors NV	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(123,290)	6,424
Oklo, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(12,773)	4,242
ONEOK, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/12/2029	(182,501)	51,660
ONEOK, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(30,429)	1,134
Option Care Health, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(22,557)	(3,232)
Option Care Health, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(141,554)	(4,562)
Oracle Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(395,277)	(11,138)
Packaging Corp. of America	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(190,144)	(6,432)
Penumbra, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(3,731)	(346)
Performance Food Group Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(7,284)	611
Post Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(184,035)	1,090
PPL Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(80,791)	3,963
PPL Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(69,235)	3,251
Primo Brands Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(61,247)	(1,013)
Primo Brands Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(237,778)	127,374
Protagonist Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(137,036)	(16,232)
Protagonist Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(60,963)	1,658
Pure Storage, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(47,979)	805
QuantumScape Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(26,206)	323
QXO, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(21,663)	1,985
RadNet, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(12,914)	1,366
RB Global, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(411)	9
RBC Bearings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(4,933)	(172)
RBC Bearings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(22,421)	(735)
Reliance, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(5,489)	(203)
Reliance, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(289)	10
Repligen Corp.	Morgan Stanley	Pay	0.00%	Termination	11/11/2030	(6,227)	15
Resideo Technologies, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(171,140)	(11,830)
Resideo Technologies, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(10,466)	(1,304)
Rigetti Computing, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(74,047)	4,276
Roblox Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(93,995)	14,887
Roblox Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(36,626)	10,651
Royal Caribbean Cruises Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(125,793)	(10,078)

Royal Caribbean Cruises Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(67,499)	(5,384)
Royal Gold, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(270,527)	(37,662)
Royal Gold, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(65,131)	(14,431)
Ryder System, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(80,192)	(4,720)
Ryder System, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(48,804)	(5,731)
Science Applications International Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(46,908)	7
Science Applications International Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(89,386)	833
Sempre	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(80,962)	3,799
Shopify, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(67,929)	2,883
Silgan Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(22,325)	1,372
SLB	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(13,817)	(572)
SLB	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(219,111)	(18,274)
Smurfit Westrock PLC	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(13,264)	3
Snowflake, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(1,536)	19
SoundHound AI, Inc.	Morgan Stanley	Pay	EFFR + (1.04%)	Termination	11/11/2030	(11,575)	2,574
Southern Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(146,147)	9,120
Southern Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(19,882)	917
Southwest Airlines Co.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(29,096)	(7,672)
Southwest Gas Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(115,709)	(10,370)
Spire, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(62,273)	1,405
Spire, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(60,288)	(4,946)
SS&C Technologies Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(21,330)	(704)
SS&C Technologies Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(6,819)	(237)
StandardAero, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(37,083)	249
Summit Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + (1.09%)	Termination	05/09/2030	(12,820)	4,793
Summit Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + (1.09%)	Termination	11/11/2030	(857)	(50)
Sunrun, Inc.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(7,066)	457
Super Micro Computer, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(9,366)	4,246
Super Micro Computer, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(3,161)	441
Synopsys, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(380,473)	(7,616)
Target Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(7,527)	(1)
Target Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(60,018)	(2,497)
Teck Resources Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(23,849)	(2,869)
Teck Resources Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(30,697)	(3,865)
Teleflex, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(164,510)	(5,345)
Teleflex, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(21,723)	(2,382)
Tempus AI, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(2,008)	180
Tempus AI, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(10,570)	3,714
TeraWulf, Inc.	Morgan Stanley	Pay	EFFR + (0.84%)	Termination	11/11/2030	(13,179)	955
TG Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(5,664)	402
TG Therapeutics, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(7,184)	290
TKO Group Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(24,244)	(199)
Trade Desk, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(56,257)	7,296
Trade Desk, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(306,489)	30,719
TransAlta Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(9,000)	1,341
TransUnion	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(33,271)	417
Triple Flag Precious Metals Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(16,178)	(1,209)
TXNM Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(2,708)	(90)
Vaxxte, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(96,156)	(27,173)

Vaxcyte, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(5,122)	(189)
Venture Global, Inc.	Morgan Stanley	Pay	EFFR + (2.34%)	Termination	11/11/2030	(6,690)	(803)
Vertex, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/12/2029	(4,833)	3,752
Vertex, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(12,042)	7,330
Vertex Pharmaceuticals, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(72,991)	(255)
Vertex Pharmaceuticals, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(90,219)	(5,926)
V.F. Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(25,692)	(5,143)
V.F. Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(759)	(138)
Viatis, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(102,302)	(12,931)
Viatis, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(23,804)	(4,517)
Vontier Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(3,904)	39
Walt Disney Co.	Morgan Stanley	Pay	EFFR + (0.01%)	Termination	11/11/2030	(123,440)	(1,724)
Warner Bros Discovery, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(23,805)	(520)
WEC Energy Group, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(18,034)	437
WEC Energy Group, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(40,708)	2,465
West Fraser Timber Co. Ltd.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(6,172)	1,148
Westinghouse Air Brake Technologies Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(127,003)	(7,185)
Westinghouse Air Brake Technologies Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(21,558)	(715)
Westlake Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(118,156)	(1,350)
Westlake Corp.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(59,670)	(9,161)
Wheaton Precious Metals Corp.	Morgan Stanley	Pay	EFFR + (0.25%)	Termination	11/11/2030	(2,820)	54
Xcel Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	05/09/2030	(33,976)	3,305
Xcel Energy, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(5,909)	554
Zimmer Biomet Holdings, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(73,375)	2,746
Zscaler, Inc.	Morgan Stanley	Pay	EFFR + 0.00%	Termination	11/11/2030	(182,860)	5,970
						<u>\$ (259,054)</u>	

Net Unrealized Appreciation (Depreciation)

\$ (288,518)

There are no upfront payments or receipts associated with total return swaps in the Fund as of December 31, 2025.

EFFR Effective Federal Funds Rate was 3.64% as of December 31, 2025.

PLC Public Limited Company