

SCHEDULE OF INVESTMENTS
COMMON STOCK — 55.1%

| | <u>Shares</u> | <u>Value</u> |
|---|---------------|-------------------|
| Belgium — 2.6% | | |
| Anheuser-Busch InBev | 122,505 | \$ 7,323,378 |
| China — 5.9% | | |
| Alibaba Group Holding ADR * | 30,106 | 3,275,533 |
| Budweiser Brewing APAC | 1,088,900 | 2,878,953 |
| Industrial & Commercial Bank of China, CI H ... | 12,595,000 | 7,706,846 |
| Tencent Holdings | 28,200 | 1,315,841 |
| Tencent Holdings ADR | 34,158 | 1,585,614 |
| | | <u>16,762,787</u> |
| Germany — 16.3% | | |
| Brenntag | 109,065 | 8,799,639 |
| Deutsche Boerse | 18,319 | 3,288,025 |
| Fresenius & KGaA | 217,023 | 7,973,849 |
| Infineon Technologies | 82,304 | 2,801,501 |
| Muenchener Rueckversicherungs-Gesellschaft in Muenchen | 28,955 | 7,745,735 |
| Puma | 47,140 | 4,013,393 |
| SAP | 49,279 | 5,476,722 |
| SAP ADR | 6,589 | 731,115 |
| Siemens | 38,151 | 5,260,329 |
| | | <u>46,090,308</u> |
| Hong Kong — 0.0% | | |
| JD.com, CI A * | 1,342 | 38,697 |
| India — 4.1% | | |
| HDFC Bank ADR | 52,112 | 3,196,029 |
| ICICI Bank ADR | 446,768 | 8,461,786 |
| | | <u>11,657,815</u> |
| Italy — 4.4% | | |
| Intesa Sanpaolo | 1,667,481 | 3,816,124 |
| Moncler | 26,452 | 1,468,913 |
| Stellantis | 378,811 | 6,130,072 |
| UniCredit | 106,077 | 1,138,457 |
| | | <u>12,553,566</u> |
| Japan — 4.6% | | |
| Asahi Group Holdings | 33,200 | 1,205,433 |
| FANUC | 18,300 | 3,222,748 |
| Nintendo | 4,900 | 2,466,991 |
| Sony Group | 2,100 | 216,229 |
| Sony Group ADR | 56,871 | 5,841,221 |
| | | <u>12,952,622</u> |

COMMON STOCK (continued)

| | <u>Shares</u> | <u>Value</u> |
|--|--------------------|-----------------------|
| Netherlands — 1.4% | | |
| ASM International | 6,709 | \$ 2,446,172 |
| Heineken | 15,384 | 1,465,255 |
| | | <u>3,911,427</u> |
| Sweden — 0.7% | | |
| Hexagon, CI B | 138,784 | 1,951,789 |
| Switzerland — 4.2% | | |
| Cie Financiere Richemont, CI A | 34,172 | 4,312,159 |
| Holcim | 97,225 | 4,737,383 |
| Nestle | 22,825 | 2,963,528 |
| | | <u>12,013,070</u> |
| Taiwan — 1.6% | | |
| Taiwan Semiconductor Manufacturing ADR | 44,786 | 4,669,388 |
| United Kingdom — 6.3% | | |
| AstraZeneca ADR | 19,277 | 1,278,836 |
| Coca-Cola Europacific Partners | 192,031 | 9,334,627 |
| Linde | 22,886 | 7,308,926 |
| | | <u>17,922,389</u> |
| United States — 3.0% | | |
| Health Care — 3.0% | | |
| Medtronic | 76,769 | 8,517,521 |
| Total Common Stock | | |
| (Cost \$160,349,012) | | <u>156,364,757</u> |
| U.S. TREASURY OBLIGATIONS — 31.7% | | |
| | <u>Face Amount</u> | |
| U.S. Treasury Bills | | |
| 0.05%, 4/28/2022 (A) | \$ 50,000,000 | 49,994,928 |
| 0.57%, 7/14/2022 (A) | 40,000,000 | 39,929,415 |
| | | <u>89,924,343</u> |
| Total U.S. Treasury Obligations | | |
| (Cost \$89,932,009) | | <u>89,924,343</u> |
| Total Investments - 86.8% | | |
| (Cost \$250,281,021) | | <u>\$ 246,289,100</u> |

WRITTEN OPTIONS — 0.0%(B)

| | <u>Contracts</u> | <u>Value</u> |
|--|------------------|-----------------------|
| Total Written Options (Proceeds \$135,680) | (217) | \$ (130,724) |
| Other Assets & Liabilities, Net - 13.2% | | 37,486,311 |
| Net Assets - 100.0% | | \$ 283,644,687 |

The open option contracts held by the Fund at March 31, 2022, are as follows:

| <u>Description</u> | <u>Number of Contracts</u> | <u>Notional Amount</u> | <u>Exercise Price</u> | <u>Expiration Date</u> | <u>Value</u> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------|---------------------|
| WRITTEN OPTIONS — 0.0% | | | | | |
| Call Options | | | | | |
| Avino Silver & Gold Mines Ltd* | (67) | \$ (2,594,170) | \$350.00 | 05/21/22 | \$ (94,724) |
| Coca-Cola Europacific Partners PLC* | (150) | (750,000) | 50.00 | 05/21/22 | (36,000) |
| Total Written Options | | <u>\$ (3,344,170)</u> | | | <u>\$ (130,724)</u> |

The open futures contracts held by the Fund at March 31, 2022, are as follows:

| <u>Type of Contract</u> | <u>Number of Contracts</u> | <u>Expiration Date</u> | <u>Notional Amount</u> | <u>Value</u> | <u>Unrealized Appreciation/ (Depreciation)</u> |
|--------------------------|--------------------------------|----------------------------|----------------------------|----------------------|--|
| Long Contracts | | | | | |
| MSCI EAFE Index | 13 | Jun-2022 | \$ 1,313,752 | \$ 1,393,860 | \$ 80,108 |
| MSCI Emerging Markets | 25 | Jun-2022 | 1,276,821 | 1,406,875 | 130,054 |
| Nikkei 225 Index | 12 | Jun-2022 | 2,545,806 | 2,743,223 | 329,170 |
| S&P TSX 60 Index | 15 | Jun-2022 | 3,003,148 | 3,160,661 | 91,820 |
| TOPIX Index | 25 | Jun-2022 | 3,761,387 | 3,997,248 | 430,988 |
| | | | <u>\$ 11,900,914</u> | <u>\$ 12,701,867</u> | <u>\$ 1,062,140</u> |

The open OTC swap agreements held by the Fund at March 31, 2022, are as follows:

| Total Return Swaps | | | | | | | | | | |
|--------------------|---------------------------------|---------------|---------------|----------------------|---------------------|----------|--------------------|-----------|----------------------------------|----------------------------|
| Counterparty | Reference Entity/ Obligation | Fund Pays | Fund Receives | Payment Frequency | Termination Date | Currency | Notional Amount | Value | Upfront Payments/ Receipts | Unrealized Appreciation |
| JPMorgan Chase | Accor SA | AC FP EQUITY | 1-Month LIBOR | Annually | 02/08/2023 | EUR | (3,135,886) | \$ 91,053 | \$ - | \$ 91,053 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 12/19/2022 | EUR | (14,982) | 3,116 | - | 3,116 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 11/30/2023 | EUR | (701,789) | 51,513 | - | 51,513 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 11/29/2023 | EUR | (716,856) | 48,207 | - | 48,207 |
| Bank of America | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (419,881) | 12,466 | - | 12,466 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 10/29/2023 | EUR | (709,273) | 84,372 | - | 84,372 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 12/19/2022 | EUR | (372,964) | 70,347 | - | 70,347 |
| Goldman Sachs | Air Liquide SA | AI FP EQUITY | 1-Month LIBOR | Annually | 12/19/2022 | EUR | (1,242,160) | 250,654 | - | 250,654 |
| Goldman Sachs | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | GBP | (362,062) | (101,356) | - | (101,356) |
| Goldman Sachs | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 10/10/2022 | GBP | (457,220) | 228,280 | - | 228,280 |
| Goldman Sachs | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 10/10/2022 | GBP | (573,297) | 288,483 | - | 288,483 |
| Credit Suisse | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 10/10/2022 | GBP | (2,226) | 1,330 | - | 1,330 |
| Credit Suisse | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 10/10/2022 | GBP | (155,782) | 143,147 | - | 143,147 |
| Credit Suisse | Ashtead Group PLC | AHT LN EQUITY | 1-Month LIBOR | Annually | 10/10/2022 | GBP | (219,911) | 133,440 | - | 133,440 |
| Morgan Stanley | Astrazeneca PLC | AZN LN EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | GBP | (5,540,572) | 1,450,923 | - | 1,450,923 |
| Goldman Sachs | BNP Paribas | BNP FP EQUITY | 1-Month LIBOR | Annually | 11/11/2022 | EUR | (1,095,609) | 428,630 | - | 428,630 |
| UBS | BNP Paribas | BNP FP EQUITY | 1-Month LIBOR | Annually | 11/11/2022 | EUR | (739,478) | 228,016 | - | 228,016 |
| Bank of America | BNP Paribas | BNP FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (419,921) | (41,149) | - | (41,149) |
| UBS | BNP Paribas | BNP FP EQUITY | 1-Month LIBOR | Annually | 12/14/2023 | EUR | (715,247) | (70,965) | - | (70,965) |
| Credit Suisse | BNP Paribas | BNP FP EQUITY | 1-Month LIBOR | Annually | 12/23/2023 | EUR | (708,436) | (98,187) | - | (98,187) |
| JPMorgan Chase | Bureau Veritas SA | BVI FP EQUITY | 1-Month LIBOR | Annually | 01/04/2023 | EUR | (3,144,594) | 515,481 | - | 515,481 |
| Morgan Stanley | CLH PLC | CRH ID EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (5,570,251) | 586,082 | - | 586,082 |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 06/10/2023 | EUR | (696,035) | (40,009) | - | (40,009) |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 07/05/2023 | EUR | (702,331) | (30,164) | - | (30,164) |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 11/01/2023 | EUR | (58,033) | (4,404) | - | (4,404) |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 05/03/2023 | EUR | (1,356,138) | 36,398 | - | 36,398 |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 01/28/2023 | EUR | (1,305,444) | 472,811 | - | 472,811 |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 01/27/2023 | EUR | (256,349) | 83,476 | - | 83,476 |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 11/11/2023 | EUR | (665,304) | (60,226) | - | (60,226) |
| Bank of America | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 11/29/2023 | EUR | (715,546) | (52,046) | - | (52,046) |

| Total Return Swaps | | | | | | | | | | |
|--------------------|---------------------------------|-------------------|---------------|----------------------|---------------------|----------|--------------------|-------------|----------------------------------|-------------|
| Counterparty | Reference Entity/ Obligation | Fund Pays | Fund Receives | Payment Frequency | Termination Date | Currency | Notional Amount | Value | Upfront Payments/ Receipts | Unrealized |
| Credit Suisse | Compagnie de Saint-Gobain | SGO FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (421,204) | \$ (39,580) | \$ - | \$ (39,580) |
| Morgan Stanley | Credit Agricole | SAACA FP EQUITY | 1-Month LIBOR | Annually | 02/12/2023 | EUR | (2,445,615) | (103,385) | - | (103,385) |
| Morgan Stanley | CSIN0905 | CSIN0905 IND | 1MLIBOR | Annually | 03/29/2024 | USD | (2,813,206) | 40,431 | - | 40,431 |
| Goldman Sachs | ENX FP Equity | ENX FP EQUIT | 1MLIBOR | Annually | 02/15/2024 | EUR | (665,773) | 4,258 | - | 4,258 |
| Goldman Sachs | ENX FP Equity | ENX FP EQUIT | 1MLIBOR | Annually | 01/26/2024 | EUR | (12,832) | (107) | - | (107) |
| Credit Suisse | ENX FP Equity | ENX FP EQUIT | 1MLIBOR | Annually | 01/25/2024 | EUR | (576,873) | (4,436) | - | (4,436) |
| Goldman Sachs | Euronext NV | ENX FP EQUITY | 1-Month LIBOR | Annually | 10/22/2023 | EUR | (1,420,376) | (283,432) | - | (283,432) |
| Goldman Sachs | Euronext NV | ENX FP EQUITY | 1-Month LIBOR | Annually | 11/30/2023 | EUR | (697,898) | (63,484) | - | (63,484) |
| Goldman Sachs | Euronext NV | ENX FP EQUITY | 1-Month LIBOR | Annually | 10/29/2023 | EUR | (1,416,192) | (232,052) | - | (232,052) |
| Goldman Sachs | Euronext NV | ENX FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (420,046) | (29,108) | - | (29,108) |
| UBS | Euronext NV | ENX FP EQUITY | 1-Month LIBOR | Annually | 12/16/2023 | EUR | (427,634) | (18,289) | - | (18,289) |
| Goldman Sachs | GSAIRNEW Index* | GSAIRNEW INDEX | 1MLIBOR | Annually | 03/07/2024 | EUR | (589,761) | 60,132 | - | 60,132 |
| Goldman Sachs | Infirma PLC | INF LN EQUITY | 1-Month LIBOR | Annually | 07/30/2023 | GBP | (249,549) | 67,456 | - | 67,456 |
| Goldman Sachs | Infirma PLC | INF LN EQUITY | 1-Month LIBOR | Annually | 07/30/2023 | GBP | (279,643) | 75,959 | - | 75,959 |
| Goldman Sachs | Infirma PLC | INF LN EQUITY | 1-Month LIBOR | Annually | 08/02/2023 | GBP | (641,656) | 175,102 | - | 175,102 |
| JPMorgan Chase | Intercontinental HO | IHG LN EQUITY | 1-Month LIBOR | Annually | 08/19/2023 | USD | (3,360,287) | 599,740 | - | 599,740 |
| Bank of America | Intercontinental HO | IHG LN EQUITY | 1-Month LIBOR | Annually | 11/29/2023 | USD | (602,592) | 98,643 | - | 98,643 |
| Barclays | Lloyd's Banking Group | LLOY LN EQUITY | 1-Month LIBOR | Annually | 12/23/2023 | GBP | 1,279,654 | 1,123 | - | 1,123 |
| Bank of America | Lloyd's Banking Group | LLOY LN EQUITY | 1-Month LIBOR | Annually | 04/01/2023 | GBP | 2,683,976 | 139,268 | - | 139,268 |
| Bank of America | Lloyd's Banking Group | LLOY LN EQUITY | 1-Month LIBOR | Annually | 10/22/2023 | GBP | 1,248,586 | (18,886) | - | (18,886) |
| UBS | Lloyd's Banking Group | LLOY LN EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | GBP | 768,084 | 6,368 | - | 6,368 |
| Bank of America | Lloyd's Banking Group | LLOY LN EQUITY | 1-Month LIBOR | Annually | 12/14/2023 | GBP | 1,321,317 | 15,868 | - | 15,868 |
| Morgan Stanley | LVMH Moet Hennessy | MC FP EQUITY | 1-Month LIBOR | Annually | 09/08/2023 | EUR | (3,247,977) | (95,909) | - | (95,909) |
| Credit Suisse | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (421,807) | (23,909) | - | (23,909) |
| Goldman Sachs | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (813,076) | 433,092 | - | 433,092 |
| Goldman Sachs | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (621,193) | 180,378 | - | 180,378 |
| Goldman Sachs | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (622,824) | 180,337 | - | 180,337 |
| Goldman Sachs | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (124,071) | 35,159 | - | 35,159 |
| Goldman Sachs | Pernod Ricard SA | RI FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (623,855) | 167,071 | - | 167,071 |
| Goldman Sachs | RI FP Equity | RI FP EQUITY | 1MLIBOR | Annually | 02/28/2024 | EUR | (632,254) | 15,130 | - | 15,130 |
| JPMorgan Chase | Schneider Electric | SU FP EQUITY | 1-Month LIBOR | Annually | 10/07/2023 | EUR | (5,274,812) | 332,579 | - | 332,579 |
| Morgan Stanley | Taiwan Semiconductor | 2330 TT EQUITY | 1-Month LIBOR | Annually | 12/19/2022 | USD | (746,482) | 110,928 | - | 110,928 |

| Total Return Swaps | | | | | | | | | | |
|--------------------|---------------------------------|---------------|---------------|----------------------|---------------------|----------|--------------------|---------------------|----------------------------------|---------------------|
| Counterparty | Reference Entity/ Obligation | Fund Pays | Fund Receives | Payment Frequency | Termination Date | Currency | Notional Amount | Value | Upfront Payments/ Receipts | Unrealized |
| Morgan Stanley | Veolia Environment | VIE FP EQUITY | 1-Month LIBOR | Annually | 10/05/2022 | EUR | (6,922,224) | \$ 754,680 | \$ - | \$ 754,680 |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 12/10/2023 | EUR | (715,746) | 59,457 | - | 59,457 |
| JPMorgan Chase | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 12/17/2023 | EUR | (421,758) | 35,436 | - | 35,436 |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 06/10/2023 | EUR | (701,289) | (11,990) | - | (11,990) |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 10/07/2023 | EUR | (388,844) | 22,367 | - | 22,367 |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 10/14/2023 | EUR | (167,015) | 9,561 | - | 9,561 |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 10/26/2023 | EUR | (426,402) | 15,589 | - | 15,589 |
| JPMorgan Chase | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 11/09/2023 | EUR | (723,575) | (17,304) | - | (17,304) |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 11/18/2023 | EUR | (1,034,550) | (7,447) | - | (7,447) |
| Morgan Stanley | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 12/16/2023 | EUR | (705,174) | 76,502 | - | 76,502 |
| Bank of America | Vinci SA | FR0000125486 | 1-Month LIBOR | Annually | 02/08/2023 | EUR | (1,314,972) | 121,285 | - | 121,285 |
| Bank of America | Vinci SA | DG FP EQUITY | 1-Month LIBOR | Annually | 11/29/2023 | EUR | (715,497) | 74,958 | - | 74,958 |
| | | | | | | | | <u>\$ 7,669,257</u> | <u>\$ -</u> | <u>\$ 7,669,257</u> |

^ The following table represents the individual common stock exposure comprising the Goldman Sachs Equity Basket Swaps at March 31, 2022:

| Shares | Description | Notional Amount | Unrealized Appreciation | Fair Value | Percentage of Basket |
|-----------------------|-------------------------------------|-----------------|----------------------------|------------|-------------------------|
| GSAINNEW Index | | | | | |
| 3,754,237 | RWE AG | \$ (60,981) | \$ 6,218 | \$ 6,218 | 10.34% |
| 11,665,863 | Iberdrola SA | (47,535) | 4,847 | 4,847 | 8.06% |
| 918,276 | Orsted AS | (43,053) | 4,390 | 4,390 | 7.30% |
| 3,677,155 | Vestas Wind Systems A/S | (40,576) | 4,137 | 4,137 | 6.88% |
| 15,261,742 | Enel SpA | (38,040) | 3,879 | 3,879 | 6.45% |
| 8,085,418 | E.ON SE | (35,032) | 3,572 | 3,572 | 5.94% |
| 220,925 | Linde PLC | (26,362) | 2,688 | 2,688 | 4.47% |
| 2,861,304 | Siemens Energy AG | (24,357) | 2,483 | 2,483 | 4.13% |
| 7,526,473 | Terna - Rete Elettrica Nazionale | (24,062) | 2,453 | 2,453 | 4.08% |
| 2,710,520 | SSE PLC | (23,119) | 2,357 | 2,357 | 3.92% |
| 1,984,602 | EDP Renovaveis SA | (19,049) | 1,942 | 1,942 | 3.23% |
| 431,184 | Alfen Beheer BV | (16,336) | 1,666 | 1,666 | 2.77% |
| 1,851,399 | Solaria Energia y Medio Ambiente SA | (15,570) | 1,587 | 1,587 | 2.64% |
| 234,030 | Air Liquide SA | (15,275) | 1,557 | 1,557 | 2.59% |
| 23,082,313 | NEL ASA | (14,626) | 1,491 | 1,491 | 2.48% |
| 1,854,494 | Encavis AG | (14,508) | 1,479 | 1,479 | 2.46% |
| 348,821 | Verbund AG | (13,682) | 1,395 | 1,395 | 2.32% |
| 6,508,616 | ITM Power PLC | (11,264) | 1,149 | 1,149 | 1.91% |

| Shares | Description | Notional Amount | Unrealized Appreciation | Fair Value | Percentage of Basket |
|-----------|---------------------------------------|---------------------|----------------------------|------------------|-------------------------|
| 146,287 | Acciona SA | \$ (10,439) | \$ 1,064 | \$ 1,064 | 1.77% |
| 160,265 | Wacker Chemie AG | (10,203) | 1,040 | 1,040 | 1.73% |
| 1,497,585 | Siemens Gamesa Renewable Energy SA | (9,849) | 1,004 | 1,004 | 1.67% |
| 4,906,973 | EDP - Energias de Portugal SA | (9,023) | 920 | 920 | 1.53% |
| 1,222,521 | Nordex SE | (7,962) | 812 | 812 | 1.35% |
| 1,619,514 | Engie SA | (7,962) | 812 | 812 | 1.35% |
| 1,261,618 | Scatec ASA | (7,195) | 734 | 734 | 1.22% |
| 956,396 | PowerCell Sweden AB | (7,077) | 722 | 722 | 1.20% |
| 427,012 | Neoen SA | (6,782) | 692 | 692 | 1.15% |
| 7,392,575 | Enlight Renewable Energy Ltd | (6,428) | 655 | 655 | 1.09% |
| 430,460 | ERG SpA | (5,308) | 541 | 541 | 0.90% |
| 1,425,266 | Ceres Power Holdings PLC | (5,131) | 523 | 523 | 0.87% |
| 1,407,201 | Falck Renewables SpA | (5,072) | 517 | 517 | 0.86% |
| 4,627,853 | Aker Carbon Capture ASA | (4,482) | 457 | 457 | 0.76% |
| 269,916 | Prysmian SpA | (3,421) | 349 | 349 | 0.58% |
| | | <u>\$ (589,761)</u> | <u>\$ 60,132</u> | <u>\$ 60,132</u> | <u>100.00%</u> |

* Non-income producing security.

- (A) Interest rate represents the security's effective yield at the time of purchase.
(B) Refer to table below for details on options contracts.

ADR — American Depositary Receipt

CHF — Swiss Franc

CI — Class

CNY — Chinese Yen

DAC — Designated Activity Company

EAFE — Europe, Australasia, and the Far East

EUR — Euro

GBP — British Pound Sterling

HKD — Hong Kong Dollar

JPY — Japanese Yen

LIBOR— London Interbank Offered Rate

Ltd. — Limited

MSCI — Morgan Stanley Capital International

PLC — Public Limited Company

REIT — Real Estate Investment Trust

RB — Revenue Bond

S&P — Standard & Poor's

Ser — Series

TOPIX— Tokyo Stock Price Index

TSX — Toronto Stock Exchange
TWD— Taiwan Dollar
USD — U.S. Dollar

The following table summarizes the inputs used as of March 31, 2022, in valuing the Fund's investments and other financial instruments carried at value:

| <u>Investments in Securities</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Total</u> |
|----------------------------------|-----------------------|----------------------|----------------|-----------------------|
| Common Stock | \$ 156,364,757 | \$ — | \$ — | \$ 156,364,757 |
| U.S. Treasury Obligations | — | 89,924,343 | — | 89,924,343 |
| Total Investments in Securities | <u>\$ 156,364,757</u> | <u>\$ 89,924,343</u> | <u>\$ —</u> | <u>\$ 246,289,100</u> |

| <u>Other Financial Instruments</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Total</u> |
|------------------------------------|-------------------|---------------------|----------------|---------------------|
| Written Options | \$ (130,724) | \$ — | \$ — | \$ (130,724) |
| Futures Contracts* | | | | |
| Unrealized Appreciation | 1,062,140 | — | — | 1,062,140 |
| OTC Swaps | | | | |
| Total Return Swaps* | | | | |
| Unrealized Appreciation | — | 9,117,082 | — | 9,117,082 |
| Unrealized Depreciation | — | (1,447,824) | — | (1,447,824) |
| Total Other Financial Instruments | <u>\$ 931,416</u> | <u>\$ 7,669,258</u> | <u>\$ —</u> | <u>\$ 8,600,674</u> |

*Futures contracts and swap contracts are valued at the unrealized appreciation (depreciation) on the instrument.

Amounts designated as “—” are \$0.

For information regarding the Fund's policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semi-annual and annual financial statements.

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