

Semiannual report

# John Hancock Seaport Long/Short Fund

Alternative

April 30, 2022

# A message to shareholders



Dear shareholders,

The international equity markets produced negative returns during the six months ended April 30, 2022. Investors reacted adversely to a wide range of developments during this time, including the emergence of the Omicron variant of COVID-19 in November 2021 and the conflict between Russia and Ukraine in February 2022. Even more important, market sentiment came under pressure from the persistent rise in inflation and world central banks' effort to combat the trend through tighter monetary policy. The prospect of higher rates weighed most heavily on growth stocks, particularly smaller, faster-growing companies that were top performers in 2021. Conversely, energy and other commodity-related stocks performed well and contributed to outperformance for the value style.

In these uncertain times, your financial professional can assist with positioning your portfolio so that it's sufficiently diversified to help meet your long-term objectives and to withstand the inevitable bouts of market volatility along the way.

On behalf of everyone at John Hancock Investment Management, I'd like to take this opportunity to welcome new shareholders and thank existing shareholders for the continued trust you've placed in us.

Sincerely,

A handwritten signature in black ink that reads "Andrew Arnott". The signature is written in a cursive, slightly stylized font.

**Andrew G. Arnott**

President and CEO,  
John Hancock Investment Management  
Head of Wealth and Asset Management,  
United States and Europe

This commentary reflects the CEO's views as of this report's period end and are subject to change at any time. Diversification does not guarantee investment returns and does not eliminate risk of loss. All investments entail risks, including the possible loss of principal. For more up-to-date information, you can visit our website at [jihinvestments.com](http://jihinvestments.com).

# John Hancock Seaport Long/Short Fund

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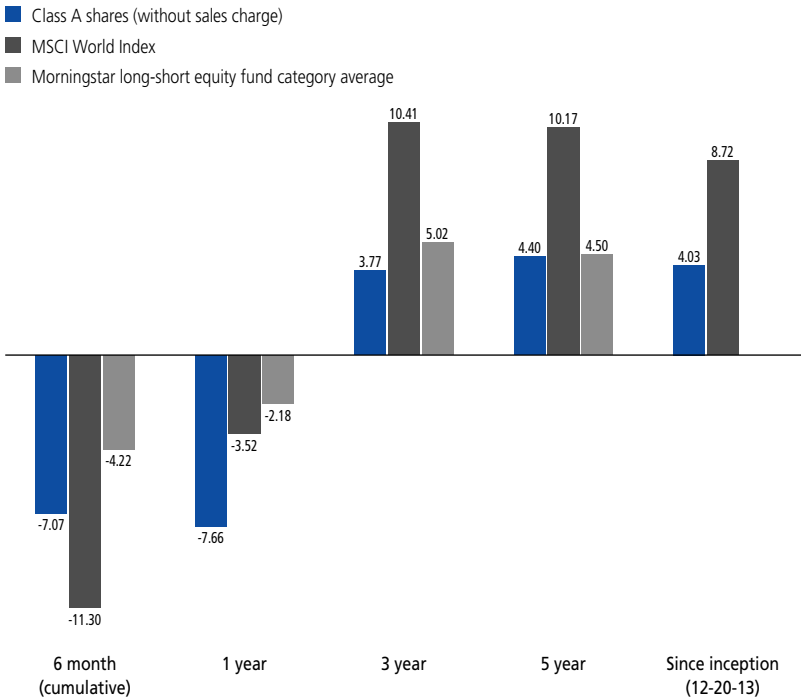
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# Your fund at a glance

## INVESTMENT OBJECTIVE

The fund seeks capital appreciation.

## AVERAGE ANNUAL TOTAL RETURNS AS OF 4/30/2022 (%)



The MSCI World Index tracks the performance of publicly traded large- and mid-cap stocks of developed-market companies.

It is not possible to invest directly in an index. Index figures do not reflect expenses or sales charges, which would result in lower returns.

The fund's Morningstar category average is a group of funds with similar investment objectives and strategies and is the equal-weighted return of all funds per category. Morningstar places funds in certain categories based on their historical portfolio holdings. Figures from Morningstar, Inc. include reinvested distributions and do not take into account sales charges. Actual load-adjusted performance is lower. Since-inception returns for the Morningstar fund category average are not available.

**The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Performance of the other share classes will vary based on the difference in the fees and expenses of those classes. Shares will fluctuate in value and, when redeemed, may be worth more or less than their original cost. Current month-end performance may be lower or higher than the performance cited, and can be found at [jhinvestments.com](http://jhinvestments.com) or by calling 800-225-5291. For further information on the fund's objectives, risks, and strategy, see the fund's prospectus.**

# Portfolio summary

## PORTFOLIO COMPOSITION AS OF 4/30/2022 (% of net assets)

<b>Common stocks</b>	<b>57.1</b>
Financials	14.2
Health care	13.0
Information technology	10.6
Industrials	4.9
Energy	4.2
Materials	2.4
Communication services	2.3
Consumer discretionary	2.2
Utilities	2.0
Consumer staples	0.8
Real estate	0.5
<b>Purchased options</b>	<b>1.1</b>
<b>Preferred securities</b>	<b>0.9</b>
<b>Exchange-traded funds</b>	<b>0.4</b>
<b>Short-term investments and other</b>	<b>40.5</b>
<b>TOTAL</b>	<b>100.0</b>

## TOP 10 HOLDINGS AS OF 4/30/2022 (% of net assets)

The Charles Schwab Corp.	1.1
Vertex Pharmaceuticals, Inc.	1.0
Eli Lilly & Company	1.0
Fluor Corp.	0.9
Intact Financial Corp.	0.9
FleetCor Technologies, Inc.	0.8
Mastercard, Inc., Class A	0.7
Marvell Technology, Inc.	0.7
Airbnb, Inc., Class A	0.6
AstraZeneca PLC	0.6
<b>TOTAL</b>	<b>8.3</b>

Cash and cash equivalents are not included.

**COUNTRY COMPOSITION AS OF 4/30/2022 (% of net assets)**

United States	76.6
United Kingdom	3.4
Canada	2.4
Japan	2.0
China	1.8
Ireland	1.7
Switzerland	1.4
India	1.3
France	1.3
Other countries	8.1
<b>TOTAL</b>	<b>100.0</b>

**Notes about risk**

The fund is subject to various risks as described in the fund's prospectus. Political tensions and armed conflicts, including the Russian invasion of Ukraine, and any resulting economic sanctions on entities and/or individuals of a particular country could lead such a country into an economic recession. The COVID-19 disease has resulted in significant disruptions to global business activity. A widespread health crisis such as a global pandemic could cause substantial market volatility, exchange-trading suspensions, and closures, which may lead to less liquidity in certain instruments, industries, sectors, or the markets, generally, and may ultimately affect fund performance. For more information, please refer to the "Principal risks" section of the prospectus.

# A look at performance

## TOTAL RETURNS FOR THE PERIOD ENDED APRIL 30, 2022

	Average annual total returns (%) with maximum sales charge			Cumulative total returns (%) with maximum sales charge		
	1-year	5-year	Since inception	6-month	5-year	Since inception
			(12-20-13)			(12-20-13)
Class A	-12.25	3.33	3.39	-11.72	17.79	32.16
Class C <sup>1</sup>	-9.20	3.63	3.33	-8.30	19.54	31.46
Class I <sup>2</sup>	-7.40	4.70	4.35	-6.97	25.82	42.82
Class R6 <sup>2</sup>	-7.32	4.81	4.49	-6.97	26.48	44.33
Class NAV <sup>2</sup>	-7.31	4.83	4.50	-6.89	26.60	44.48
Index <sup>1</sup>	-3.52	10.17	8.72	-11.30	62.26	101.14

Performance figures assume all distributions have been reinvested. Figures reflect maximum sales charges on Class A shares of 5.00% and the applicable contingent deferred sales charge (CDSC) on Class C shares. Class C shares sold within one year of purchase are subject to a 1% CDSC. Sales charges are not applicable to Class I, Class R6, and Class NAV shares.

The expense ratios of the fund, both net (including any fee waivers and/or expense limitations) and gross (excluding any fee waivers and/or expense limitations), are set forth according to the most recent publicly available prospectuses for the fund and may differ from those disclosed in the Financial highlights tables in this report. Net expenses reflect contractual fee waivers and expense limitations in effect until July 31, 2023 and are subject to change. Had the contractual fee waivers and expense limitations not been in place, gross expenses would apply. The expense ratios are as follows:

	Class A	Class C	Class I	Class R6	Class NAV
Gross (%)	1.93	2.63	1.63	1.52	1.51
Net (%)	1.92	2.62	1.62	1.51	1.50

Please refer to the most recent prospectus and annual or semiannual report for more information on expenses and any expense limitation arrangements for each class.

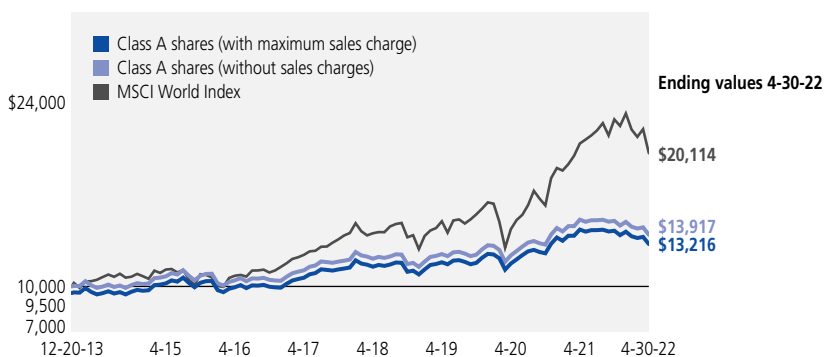
The returns reflect past results and should not be considered indicative of future performance. The return and principal value of an investment will fluctuate so that shares, when redeemed, may be worth more or less than their original cost. Due to market volatility and other factors, the fund's current performance may be higher or lower than the performance shown. For current to the most recent month-end performance data, please call 800-225-5291 or visit the fund's website at [jhinvestments.com](http://jhinvestments.com).

The performance table above and the chart on the next page do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares. The fund's performance results reflect any applicable fee waivers or expense reductions, without which the expenses would increase and results would have been less favorable.

<sup>1</sup> Index is the MSCI World Index.

See the following page for footnotes.

This chart and table show what happened to a hypothetical \$10,000 investment in John Hancock Seaport Long/Short Fund for the share classes and periods indicated, assuming all distributions were reinvested. For comparison, we've shown the same investment in the MSCI World Index.



	Start date	With maximum sales charge (\$)	Without sales charge (\$)	Index (\$)
Class C <sup>1,3</sup>	12-20-13	13,146	13,146	20,114
Class I <sup>2</sup>	12-20-13	14,282	14,282	20,114
Class R6 <sup>2</sup>	12-20-13	14,433	14,433	20,114
Class NAV <sup>2</sup>	12-20-13	14,448	14,448	20,114

The MSCI World Index tracks the performance of publicly traded large- and mid-cap stocks of developed-market companies.

It is not possible to invest directly in an index. Index figures do not reflect expenses or sales charges, which would result in lower returns.

#### Footnotes related to performance pages

<sup>1</sup> Class C shares were first offered on 5-16-14. Returns prior to this date are those of Class A shares that have not been adjusted for class-specific expenses; otherwise, returns would vary.

<sup>2</sup> For certain types of investors, as described in the fund's prospectuses.

<sup>3</sup> The contingent deferred sales charge is not applicable.



# Your expenses

These examples are intended to help you understand your ongoing operating expenses of investing in the fund so you can compare these costs with the ongoing costs of investing in other mutual funds.

## Understanding fund expenses

As a shareholder of the fund, you incur two types of costs:

- **Transaction costs**, which include sales charges (loads) on purchases or redemptions (varies by share class), minimum account fee charge, etc.
- **Ongoing operating expenses**, including management fees, distribution and service fees (if applicable), and other fund expenses.

We are presenting only your ongoing operating expenses here.

## Actual expenses/actual returns

The first line of each share class in the table on the following page is intended to provide information about the fund's actual ongoing operating expenses, and is based on the fund's actual return. It assumes an account value of \$1,000.00 on November 1, 2021, with the same investment held until April 30, 2022.

Together with the value of your account, you may use this information to estimate the operating expenses that you paid over the period. Simply divide your account value at April 30, 2022, by \$1,000.00, then multiply it by the "expenses paid" for your share class from the table. For example, for an account value of \$8,600.00, the operating expenses should be calculated as follows:

### Example

$$\left[ \frac{\text{My account value}}{\$8,600.00} / \$1,000.00 = 8.6 \right] \times \$ \left[ \begin{array}{c} \text{"expenses paid"} \\ \text{from table} \end{array} \right] = \text{My actual expenses}$$

## Hypothetical example for comparison purposes

The second line of each share class in the table on the following page allows you to compare the fund's ongoing operating expenses with those of any other fund. It provides an example of the fund's hypothetical account values and hypothetical expenses based on each class's actual expense ratio and an assumed 5% annualized return before expenses (which is not the class's actual return). It assumes an account value of \$1,000.00 on November 1, 2021, with the same investment held until April 30, 2022. Look in any other fund shareholder report to find its hypothetical example and you will be able to compare these expenses. Please remember that these hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period.

Remember, these examples do not include any transaction costs, therefore, these examples will not help you to determine the relative total costs of owning different funds. If transaction costs were included, your expenses would have been higher. See the prospectuses for details regarding transaction costs.

## SHAREHOLDER EXPENSE EXAMPLE CHART

		Account value on 11-1-2021	Ending value on 4-30-2022	Expenses paid during period ended 4-30-2022 <sup>1</sup>	Annualized expense ratio
<b>Class A</b>	Actual expenses/actual returns	\$1,000.00	\$ 929.30	\$ 9.23	1.93%
	Hypothetical example	1,000.00	1,015.20	9.64	1.93%
<b>Class C</b>	Actual expenses/actual returns	1,000.00	925.60	12.56	2.63%
	Hypothetical example	1,000.00	1,011.80	13.12	2.63%
<b>Class I</b>	Actual expenses/actual returns	1,000.00	930.30	7.80	1.63%
	Hypothetical example	1,000.00	1,016.70	8.15	1.63%
<b>Class R6</b>	Actual expenses/actual returns	1,000.00	930.30	7.32	1.53%
	Hypothetical example	1,000.00	1,017.20	7.65	1.53%
<b>Class NAV</b>	Actual expenses/actual returns	1,000.00	931.10	7.28	1.52%
	Hypothetical example	1,000.00	1,017.30	7.60	1.52%

<sup>1</sup> Expenses are equal to the annualized expense ratio, multiplied by the average account value over the period, multiplied by 181/365 (to reflect the one-half year period).

# Fund's investments

## AS OF 4-30-22 (unaudited)

	Shares	Value
<b>Common stocks 57.1%</b>		<b>\$594,535,130</b>
(Cost \$624,922,274)		
<b>Communication services 2.3%</b>		<b>24,157,483</b>
<b>Diversified telecommunication services 0.2%</b>		
Telkom Indonesia Persero Tbk PT	7,442,200	2,369,303
<b>Interactive media and services 1.2%</b>		
Alphabet, Inc., Class A (A)	1,340	3,058,135
Alphabet, Inc., Class C (A)	251	577,132
Baidu, Inc., Class A (A)	38,578	615,076
Bumble, Inc., Class A (A)	23,559	565,180
CarGurus, Inc. (A)	63,457	2,073,775
Meta Platforms, Inc., Class A (A)	22,486	4,507,768
Snap, Inc., Class A (A)	18,057	513,902
<b>Media 0.5%</b>		
Cardlytics, Inc. (A)	30,585	1,043,866
DISH Network Corp., Class A (A)	42,906	1,223,250
Publicis Groupe SA	51,174	3,072,317
<b>Wireless telecommunication services 0.4%</b>		
Bharti Airtel, Ltd. (A)	243,420	2,337,760
T-Mobile US, Inc. (A)	17,866	2,200,019
<b>Consumer discretionary 2.2%</b>		<b>22,386,226</b>
<b>Automobiles 0.1%</b>		
Mahindra & Mahindra, Ltd.	38,161	458,121
XPeng, Inc., A Shares (A)	2,350	29,201
XPeng, Inc., ADR (A)	8,980	220,998
<b>Diversified consumer services 0.0%</b>		
Hope Education Group Company, Ltd. (B)(C)	1,414,258	85,558
<b>Hotels, restaurants and leisure 0.6%</b>		
Airbnb, Inc., Class A (A)	43,369	6,644,564
Bloomerry Resorts Corp. (A)	67,425	7,776
<b>Household durables 0.4%</b>		
Midea Group Company, Ltd., Class A	55,200	473,777
Panasonic Holdings Corp.	174,562	1,555,905
Skyline Champion Corp. (A)	32,196	1,643,284
<b>Internet and direct marketing retail 0.9%</b>		
Alibaba Group Holding, Ltd. (A)	25,460	310,553
Amazon.com, Inc. (A)	2,525	6,276,216
Etsy, Inc. (A)	29,295	2,730,001
<b>Specialty retail 0.2%</b>		
Ulta Beauty, Inc. (A)	4,915	1,950,272

	Shares	Value
<b>Consumer staples 0.8%</b>		<b>\$8,619,973</b>
<b>Food products 0.0%</b>		
WH Group, Ltd. (B)	27,500	18,991
<b>Personal products 0.3%</b>		
Unilever PLC	67,326	3,129,994
<b>Tobacco 0.5%</b>		
Imperial Brands PLC	262,832	5,470,988
<b>Energy 4.2%</b>		<b>43,702,981</b>
<b>Energy equipment and services 1.2%</b>		
Baker Hughes Company	73,215	2,271,129
China Oilfield Services, Ltd., H Shares	30,200	30,918
NOV, Inc.	143,837	2,607,765
Patterson-UTI Energy, Inc.	50,381	828,264
Schlumberger NV	100,826	3,933,222
Subsea 7 SA	346,690	2,841,574
Tenaris SA, ADR	15,123	456,412
<b>Oil, gas and consumable fuels 3.0%</b>		
ARC Resources, Ltd.	343,343	4,760,004
Banpu PCL	61,300	21,841
Beach Energy, Ltd.	20,075	22,888
Chesapeake Energy Corp.	36,524	2,995,698
CONSOL Energy, Inc. (A)	6,636	315,542
Cosan SA	688,213	2,923,264
Coterra Energy, Inc.	120,777	3,477,170
Peabody Energy Corp. (A)	8,546	193,481
PetroChina Company, Ltd., Class A	29,900	24,234
Petroleo Brasileiro SA, ADR	92,987	1,261,834
Pioneer Natural Resources Company	15,109	3,512,389
Reliance Industries, Ltd.	40,350	1,466,930
SK Innovation Company, Ltd. (A)	8,084	1,286,618
S-Oil Corp.	387	31,664
Thungela Resources, Ltd. (A)	247,999	4,236,815
Viper Energy Partners LP	128,196	3,683,071
Whitehaven Coal, Ltd.	151,499	520,254
<b>Financials 14.2%</b>		<b>148,008,810</b>
<b>Banks 6.2%</b>		
ABN AMRO Bank NV (B)	217,414	2,702,709
AIB Group PLC	1,515,939	3,292,824
Amerant Bancorp, Inc.	28,288	752,178
Ameris Bancorp	94,768	3,951,826
Australia & New Zealand Banking Group, Ltd.	83,243	1,584,047
Axis Bank, Ltd. (A)	101,668	960,219
Banco Bradesco SA, ADR	61,565	221,634

	Shares	Value
<b>Financials (continued)</b>		
<b>Banks (continued)</b>		
Banco do Brasil SA	30,800	\$206,955
Bangkok Bank PCL	6,100	23,008
Bank Rakyat Indonesia Persero Tbk PT	638,600	212,773
BAWAG Group AG (A)(B)	109,204	5,185,427
Commerzbank AG (A)	391,872	2,558,268
East West Bancorp, Inc.	15,033	1,071,853
Erste Group Bank AG	72,217	2,248,531
First Busey Corp.	45,107	1,013,554
First Republic Bank	32,558	4,858,305
Fukuoka Financial Group, Inc.	128,700	2,351,514
Home BancShares, Inc.	101,779	2,200,462
KB Financial Group, Inc.	1,060	49,316
KBC Ancora	10,851	439,016
Kotak Mahindra Bank, Ltd.	136,004	3,152,190
M&T Bank Corp.	7,105	1,183,977
Mitsubishi UFJ Financial Group, Inc.	348,089	2,023,571
Mizrahi Tefahot Bank, Ltd.	6,820	252,270
Nordea Bank ABP	235,831	2,383,408
Popular, Inc.	24,942	1,945,227
Security Bank Corp.	15,000	29,507
Sumitomo Mitsui Financial Group, Inc.	680	20,545
Svenska Handelsbanken AB, A Shares	138,034	1,392,255
Synovus Financial Corp.	108,461	4,505,470
The PNC Financial Services Group, Inc.	4,423	734,660
Triumph Bancorp, Inc. (A)	6,615	459,346
UniCredit SpA	382,263	3,537,874
United Community Banks, Inc.	55,682	1,678,255
United Overseas Bank, Ltd.	43,400	929,031
Western Alliance Bancorp	59,637	4,538,972
<b>Capital markets 3.5%</b>		
Allfunds Group PLC	91,505	784,428
Anima Holding SpA (B)	217,350	1,059,089
Ares Management Corp., Class A	74,244	4,916,438
Hamilton Lane Alliance Holdings I, Inc. (A)	174,158	1,729,389
Morgan Stanley	70,734	5,700,453
Perella Weinberg Partners	55,100	424,821
Raymond James Financial, Inc.	22,219	2,165,464
Rothschild & Company	16,824	659,146
S&P Global, Inc.	9,221	3,471,707
StepStone Group, Inc., Class A	14,612	374,359
The Charles Schwab Corp.	165,128	10,952,936
The Goldman Sachs Group, Inc.	3,224	984,900
Tradeweb Markets, Inc., Class A	29,180	2,077,324

	Shares	Value
<b>Financials (continued)</b>		
<b>Capital markets (continued)</b>		
WisdomTree Investments, Inc.	192,592	\$1,122,811
<b>Consumer finance 0.5%</b>		
American Express Company	27,742	4,846,805
SoFi Technologies, Inc. (A)	795	4,865
<b>Diversified financial services 0.2%</b>		
Equitable Holdings, Inc.	85,291	2,458,940
<b>Insurance 3.6%</b>		
AIA Group, Ltd.	98,953	972,090
Arch Capital Group, Ltd. (A)	94,242	4,304,032
AXA SA	115,098	3,044,920
Beazley PLC	610,081	3,286,261
Discovery, Ltd. (A)	3,456	33,183
Enstar Group, Ltd. (A)	17,712	4,175,604
Fidelity National Financial, Inc.	47,717	1,900,091
Genworth Financial, Inc., Class A (A)	64,816	240,467
Intact Financial Corp.	66,132	9,251,736
Ping An Insurance Group Company of China, Ltd., H Shares	195,780	1,237,469
T&D Holdings, Inc.	227,809	2,927,445
Talanx AG	10,180	423,281
The Progressive Corp.	27,521	2,954,655
Trupanion, Inc. (A)	37,875	2,409,608
<b>Thriffs and mortgage finance 0.2%</b>		
MGIC Investment Corp.	188,600	2,463,116
		<b>135,199,857</b>
<b>Health care 13.0%</b>		
<b>Biotechnology 5.1%</b>		
Abcam PLC (A)	21,781	337,979
Alkermes PLC (A)	59,144	1,706,304
Alnylam Pharmaceuticals, Inc. (A)	5,128	684,229
Amicus Therapeutics, Inc. (A)	140,790	996,793
Amoy Diagnostics Company, Ltd., Class A	53,844	371,479
Apellis Pharmaceuticals, Inc. (A)	52,374	2,279,840
Argenx SE, ADR (A)	8,142	2,339,359
Ascendis Pharma A/S, ADR (A)	40,730	3,717,427
BioNTech SE, ADR (A)	6,754	937,320
Blueprint Medicines Corp. (A)	23,890	1,393,982
Celldex Therapeutics, Inc. (A)	27,535	841,194
Clementia Pharmaceuticals, Inc. (A)(D)	9,185	0
Everest Medicines, Ltd. (A)(B)	137,528	314,958
Exact Sciences Corp. (A)	28,558	1,572,118
Galapagos NV (A)	1,238	72,687
Genmab A/S (A)	7,837	2,755,814

	Shares	Value
<b>Health care (continued)</b>		
<b>Biotechnology (continued)</b>		
Genus PLC	25,465	\$800,081
Grifols SA	252,652	4,231,604
ImmunoGen, Inc. (A)	232,746	1,124,163
Ironwood Pharmaceuticals, Inc. (A)	117,277	1,407,324
Karuna Therapeutics, Inc. (A)	11,211	1,249,578
Kymera Therapeutics, Inc. (A)	33,521	1,050,883
Merus NV (A)	64,083	1,307,293
Mirati Therapeutics, Inc. (A)	25,652	1,585,037
Moderna, Inc. (A)	13,442	1,806,739
Myovant Sciences, Ltd. (A)	146,012	1,359,372
Regeneron Pharmaceuticals, Inc. (A)	1,446	953,073
Relay Therapeutics, Inc. (A)	44,969	1,071,611
Remegen Company, Ltd., H Shares (A)(B)	73,000	304,985
Sage Therapeutics, Inc. (A)	2,268	71,487
Seagen, Inc. (A)	21,238	2,782,390
Turning Point Therapeutics, Inc. (A)	35,058	1,032,108
Veracyte, Inc. (A)	16,466	337,059
Vertex Pharmaceuticals, Inc. (A)	37,728	10,308,044
<b>Health care equipment and supplies 1.6%</b>		
Alcon, Inc.	24,962	1,782,307
Align Technology, Inc. (A)	1,638	474,873
Baxter International, Inc.	17,494	1,243,124
Becton, Dickinson and Company	4,936	1,220,130
Boston Scientific Corp. (A)	535	22,529
ConvaTec Group PLC (B)	422,315	1,117,145
Dexcom, Inc. (A)	4,735	1,934,626
DiaSorin SpA	7,530	986,368
Edwards Lifesciences Corp. (A)	15,422	1,631,339
Glaukos Corp. (A)	8,094	382,765
Haemonetics Corp. (A)	697	35,317
Hologic, Inc. (A)	21,660	1,559,303
IDEXX Laboratories, Inc. (A)	1,049	451,574
Inari Medical, Inc. (A)	307	24,775
Koninklijke Philips NV	19,685	514,391
Lifetech Scientific Corp. (A)	245,149	68,353
Quidel Corp. (A)	281	28,274
Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	238,921	254,534
Smith & Nephew PLC	30,392	492,611
Stryker Corp.	9,564	2,307,411
<b>Health care providers and services 1.3%</b>		
AdaptHealth Corp. (A)	47,470	600,970
agilon health, Inc. (A)	47,767	848,820

	Shares	Value
<b>Health care (continued)</b>		
<b>Health care providers and services (continued)</b>		
Amedisys, Inc. (A)	1,196	\$152,669
Anthem, Inc.	655	328,764
Cano Health, Inc. (A)	1,608	8,522
Centene Corp. (A)	28,943	2,331,359
Covetrus, Inc. (A)	1,640	22,632
Encompass Health Corp.	16,265	1,119,520
Hapvida Participacoes e Investimentos SA (B)	590,730	1,047,887
HCA Healthcare, Inc.	3,225	691,924
Humana, Inc.	4,420	1,964,955
Laboratory Corp. of America Holdings (A)	1,710	410,879
Molina Healthcare, Inc. (A)	499	156,412
Owens & Minor, Inc.	30,654	1,087,910
UnitedHealth Group, Inc.	6,049	3,076,219
<b>Health care technology 0.0%</b>		
Health Catalyst, Inc. (A)	4,349	72,367
<b>Life sciences tools and services 1.1%</b>		
Agilent Technologies, Inc.	346	41,267
Bio-Techne Corp.	3,015	1,144,765
Danaher Corp.	12,047	3,025,363
ICON PLC (A)	14,606	3,304,023
Lonza Group AG	2,667	1,572,553
NanoString Technologies, Inc. (A)	28,056	526,892
NeoGenomics, Inc. (A)	21,888	206,842
Syneos Health, Inc. (A)	996	72,798
Tecan Group AG	2,640	793,367
Thermo Fisher Scientific, Inc.	136	75,197
Waters Corp. (A)	127	38,484
WuXi AppTec Company, Ltd., H Shares (B)	44,679	607,714
<b>Pharmaceuticals 3.9%</b>		
Aclaris Therapeutics, Inc. (A)	107,505	1,324,462
Astellas Pharma, Inc.	122,165	1,860,049
AstraZeneca PLC	48,391	6,457,357
Bristol-Myers Squibb Company	8,905	670,279
Chugai Pharmaceutical Company, Ltd.	62,100	1,860,836
CSPC Pharmaceutical Group, Ltd.	944,973	966,089
Daiichi Sankyo Company, Ltd.	86,497	2,177,899
Eisai Company, Ltd.	38,395	1,672,138
Elanco Animal Health, Inc. (A)	25,531	646,190
Eli Lilly & Company	35,192	10,280,639
Hikma Pharmaceuticals PLC	24,381	572,720
Hypera SA	14,103	106,743
Intra-Cellular Therapies, Inc. (A)	25,234	1,277,093



	Shares	Value
<b>Health care (continued)</b>		
<b>Pharmaceuticals (continued)</b>		
Johnson & Johnson	429	\$77,417
Nippon Shinyaku Company, Ltd.	1,308	88,465
Novartis AG	19,996	1,767,031
Ono Pharmaceutical Company, Ltd.	81,908	2,104,261
Pfizer, Inc.	56,297	2,762,494
Roche Holding AG	3,581	1,327,884
UCB SA	9,866	1,121,494
Zoetis, Inc.	6,269	1,111,180
<b>Industrials 4.9%</b>		<b>51,481,274</b>
<b>Aerospace and defense 0.7%</b>		
Babcock International Group PLC (A)	594,679	2,270,458
BWX Technologies, Inc.	24,346	1,264,044
Dassault Aviation SA	13,855	2,324,940
Lockheed Martin Corp.	3,345	1,445,441
<b>Building products 0.3%</b>		
Johnson Controls International PLC	59,899	3,586,153
<b>Commercial services and supplies 0.5%</b>		
Aker Carbon Capture ASA (A)	185,497	374,746
Aris Water Solution, Inc., Class A	68,965	1,168,267
Serco Group PLC	1,667,814	3,153,973
<b>Construction and engineering 0.2%</b>		
China Railway Group, Ltd., Class A	1,131,237	1,212,793
Fluor Corp. (A)	45,776	1,132,956
Metallurgical Corp. of China, Ltd., Class A	33,100	17,477
<b>Electrical equipment 0.4%</b>		
Contemporary Amperex Technology Company, Ltd., Class A	22,888	1,399,236
Fluence Energy, Inc. (A)	3,300	30,261
Generac Holdings, Inc. (A)	3,954	867,429
Schneider Electric SE	11,984	1,719,334
Zhejiang HangKe Technology, Inc., Company, Class A	43,127	283,251
<b>Industrial conglomerates 0.2%</b>		
Siemens AG	12,910	1,587,349
<b>Machinery 0.9%</b>		
CNH Industrial NV	156,100	2,211,357
Sany Heavy Industry Company, Ltd., Class A	369,600	919,655
Sembcorp Marine, Ltd. (A)	213,700	16,756
SKF AB, B Shares	142,983	2,335,296
The Japan Steel Works, Ltd.	49,900	1,404,414
The Middleby Corp. (A)	10,534	1,621,077
Wuxi Lead Intelligent Equipment Company, Ltd., Class A	4,000	26,425

	Shares	Value
<b>Industrials (continued)</b>		
<b>Machinery (continued)</b>		
Zoomlion Heavy Industry Science and Technology Company, Ltd., Class A	989,000	\$864,519
<b>Marine 0.4%</b>		
Irish Continental Group PLC (A)	966,798	3,916,237
<b>Road and rail 0.7%</b>		
ALD SA (B)	196,367	2,670,195
Uber Technologies, Inc. (A)	157,699	4,964,365
<b>Trading companies and distributors 0.6%</b>		
AerCap Holdings NV (A)	47,797	2,232,598
Applied Industrial Technologies, Inc.	29,796	3,119,343
WESCO International, Inc. (A)	10,613	1,308,158
<b>Transportation infrastructure 0.0%</b>		
Malaysia Airports Holdings BHD (A)	20,848	32,771
<b>Information technology 10.6%</b>		<b>110,261,336</b>
<b>Communications equipment 0.6%</b>		
Arista Networks, Inc. (A)	49,228	5,689,280
<b>IT services 4.1%</b>		
Accenture PLC, Class A	12,196	3,663,191
Block, Inc. (A)	34,376	3,421,787
FleetCor Technologies, Inc. (A)	34,980	8,728,210
Genpact, Ltd.	4,410	177,591
Global Payments, Inc.	30,879	4,229,805
GoDaddy, Inc., Class A (A)	58,999	4,767,709
Mastercard, Inc., Class A	21,262	7,726,186
MongoDB, Inc. (A)	7,638	2,710,955
Nuvei Corp. (A)	66,805	3,735,068
Snowflake, Inc., Class A (A)	6,101	1,045,955
Twilio, Inc., Class A (A)	20,708	2,315,569
Visa, Inc., Class A	2,277	485,297
<b>Semiconductors and semiconductor equipment 2.6%</b>		
Advanced Micro Devices, Inc. (A)	39,926	3,414,472
ASML Holding NV, NYRS	2,374	1,338,390
Intel Corp.	65,244	2,843,986
KLA Corp.	10,151	3,240,808
Marvell Technology, Inc.	122,494	7,114,452
Micron Technology, Inc.	58,306	3,975,886
NVIDIA Corp.	15,070	2,795,033
Rohm Company, Ltd.	7,477	522,350
STMicroelectronics NV	35,902	1,326,477
<b>Software 3.2%</b>		
Adobe, Inc. (A)	3,968	1,571,130

	Shares	Value
<b>Information technology (continued)</b>		
<b>Software (continued)</b>		
Atlassian Corp. PLC, Class A (A)	4,660	\$1,047,708
Ceridian HCM Holding, Inc. (A)	52,406	2,941,549
Dynatrace, Inc. (A)	121,465	4,659,397
Five9, Inc. (A)	6,944	764,534
HubSpot, Inc. (A)	14,761	5,600,766
Intuit, Inc.	6,780	2,839,125
Jamf Holding Corp. (A)	2,548	78,478
Lightspeed Commerce, Inc. (A)	100,449	2,245,035
Olo, Inc., Class A (A)	37,879	404,927
Palo Alto Networks, Inc. (A)	9,081	5,096,984
Samsara, Inc., Class A (A)	84,980	1,048,653
ServiceNow, Inc. (A)	6,592	3,151,635
Venustech Group, Inc., Class A	76,177	200,965
Workday, Inc., Class A (A)	10,099	2,087,463
<b>Technology hardware, storage and peripherals 0.1%</b>		
Samsung Electronics Company, Ltd.	23,540	1,254,530
		<b>24,995,376</b>
<b>Materials 2.4%</b>		
<b>Chemicals 0.6%</b>		
Cabot Corp.	32,526	2,141,837
Guangzhou Tinci Materials Technology Company, Ltd., Class A (A)	2,140	24,006
Livent Corp. (A)	88,248	1,884,977
Shanghai Putailai New Energy Technology Company, Ltd., Class A (A)	6,993	124,073
Sinoma Science & Technology Company, Ltd., Class A	292,800	892,109
Yunnan Energy New Material Company, Ltd., Class A (A)	24,200	737,072
<b>Construction materials 0.1%</b>		
Anhui Conch Cement Company, Ltd., H Shares	266,106	1,446,028
China National Building Material Company, Ltd., H Shares	26,764	35,618
<b>Metals and mining 1.7%</b>		
Angang Steel Company, Ltd., H Shares	60,000	26,246
Anglo American PLC	9,761	432,324
Baoshan Iron & Steel Company, Ltd., Class A	1,000,800	973,965
Barrick Gold Corp.	209,570	4,675,507
Endeavour Mining PLC	39,324	962,400
Ganfeng Lithium Company, Ltd., Class A	77,000	1,277,019
Ganfeng Lithium Company, Ltd., H Shares (B)	78,990	945,448
Glencore PLC (A)	929,156	5,725,147
Gold Fields, Ltd., ADR	196,351	2,636,994
Vale SA, ADR	1,733	29,270
Zijin Mining Group Company, Ltd., H Shares	17,400	25,336

	Shares	Value
<b>Real estate 0.5%</b>		<b>\$4,797,145</b>
<b>Equity real estate investment trusts 0.5%</b>		
Medical Properties Trust, Inc.	259,167	4,766,081
<b>Real estate management and development 0.0%</b>		
BR Properties SA	17,198	31,064
<b>Utilities 2.0%</b>		<b>20,924,669</b>
<b>Electric utilities 1.4%</b>		
American Electric Power Company, Inc. (E)	31,447	3,116,712
Constellation Energy Corp.	13,697	810,999
Enel SpA	324,460	2,109,929
Exelon Corp.	38,329	1,793,031
Korea Electric Power Corp. (A)	1,296	23,650
Power Grid Corp. of India, Ltd.	1,227,671	3,669,174
Public Power Corp. SA (A)	311,062	2,490,460
<b>Gas utilities 0.0%</b>		
China Gas Holdings, Ltd.	356,015	433,970
<b>Independent power and renewable electricity producers 0.3%</b>		
China Longyuan Power Group Corp., Ltd., H Shares	453,500	874,717
NTPC, Ltd.	990,902	2,015,746
<b>Multi-utilities 0.3%</b>		
Sempra Energy	20,464	3,302,071
<b>Water utilities 0.0%</b>		
Cia de Saneamento Basico do Estado de Sao Paulo, ADR	31,614	284,210
<b>Preferred securities 0.9%</b>		<b>\$9,841,292</b>
(Cost \$8,125,088)		
<b>Industrials 0.9%</b>		<b>9,841,292</b>
<b>Construction and engineering 0.9%</b>		
Fluor Corp., 6.500% (B)	7,809	9,841,292
<b>Exchange-traded funds 0.4%</b>		<b>\$3,622,935</b>
(Cost \$3,681,394)		
VanEck Gold Miners ETF	103,542	3,622,935
<b>Warrants 0.0%</b>		<b>\$10,139</b>
(Cost \$60,949)		
Ribbit LEAP, Ltd., Class A (Expiration Date: 9-9-25; Strike Price: \$11.50) (A)	20,269	10,139

	Contracts/Notional amount	Value
<b>Purchased options 1.1%</b>		<b>\$11,146,131</b>
(Cost \$12,321,642)		
<b>Calls 0.2%</b>		<b>1,559,147</b>
Exchange Traded Option on Block, Inc. (Expiration Date: 6-17-22; Strike Price: \$220.00; Notional Amount: 23,000) (A)	230	1,840
Exchange Traded Option on Fidelity National Information Services, Inc. (Expiration Date: 7-15-22; Strike Price: \$135.00; Notional Amount: 35,100) (A)	351	12,285
Exchange Traded Option on Financial Select Sector SPDR Fund (Expiration Date: 6-17-22; Strike Price: \$40.00; Notional Amount: 264,500) (A)	2,645	17,193
Exchange Traded Option on Fleetcor Technologies, Inc. (Expiration Date: 5-20-22; Strike Price: \$260.00; Notional Amount: 37,100) (A)	371	228,165
Exchange Traded Option on Global Payments, Inc. (Expiration Date: 5-20-22; Strike Price: \$155.00; Notional Amount: 81,700) (A)	817	110,295
Exchange Traded Option on Global Payments, Inc. (Expiration Date: 5-20-22; Strike Price: \$165.00; Notional Amount: 11,400) (A)	114	6,270
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 9-16-22; Strike Price: \$362.00; Notional Amount: 56,400) (A)	564	302,868
Exchange Traded Option on iShares 20+ Year Treasury Bond ETF (Expiration Date: 6-17-22; Strike Price: \$126.00; Notional Amount: 111,500) (A)	1,115	172,268
Exchange Traded Option on iShares China Large-Cap ETF (Expiration Date: 5-20-22; Strike Price: \$36.00; Notional Amount: 922,000) (A)	9,220	101,420
Exchange Traded Option on S&P 500 Index (Expiration Date: 9-16-22; Strike Price: \$4,725.00; Notional Amount: 1,600) (A)	16	47,440
Exchange Traded Option on The Goldman Sachs Group, Inc. (Expiration Date: 5-20-22; Strike Price: \$405.00; Notional Amount: 11,100) (A)	111	1,443
Exchange Traded Option on VanEck Gold Miners ETF (Expiration Date: 6-17-22; Strike Price: \$37.00; Notional Amount: 207,400) (A)	2,074	250,954
Exchange Traded Option on WEX, Inc. (Expiration Date: 5-20-22; Strike Price: \$170.00; Notional Amount: 6,000) (A)	60	33,300

	Contracts/Notional amount	Value
<b>Calls (continued)</b>		
Exchange Traded Option on WEX, Inc. (Expiration Date: 5-20-22; Strike Price: \$175.00; Notional Amount: 2,300) (A)	23	\$9,143
Over the Counter Option on Commerzbank AG (Expiration Date: 6-17-22; Strike Price: EUR 10.00; Counterparty: Goldman Sachs International) (A)(F)	573,300	1,142
Over the Counter Option on EURO STOXX 50 Index vs. S&P 500 Index (Expiration Date: 12-16-22; Strike Rate: 2.500%; Counterparty: Goldman Sachs International) (A)(F)	51,044,529	89,532
Over the Counter Option on EURO STOXX 50 Index vs. S&P 500 Index (Expiration Date: 12-16-22; Strike Rate: 2.500%; Counterparty: Goldman Sachs International) (A)(F)	8,574,301	5,865
Over the Counter Option on EURO STOXX 50 Index vs. S&P 500 Index (Expiration Date: 12-16-22; Strike Rate: 2.500%; Counterparty: Goldman Sachs International) (A)(F)	7,653,501	3,176
Over the Counter Option on EURO STOXX 50 Index vs. S&P 500 Index (Expiration Date: 12-16-22; Strike Rate: 2.500%; Counterparty: JPMorgan Chase Bank, N.A.) (A)(F)	13,271,470	17,333
Over the Counter Option on EURO STOXX 600 Index (Expiration Date: 5-20-22; Strike Price: EUR 475.00; Counterparty: Goldman Sachs International) (A)(F)	53,327	26,274
Over the Counter Option on Standard Chartered PLC (Expiration Date: 6-17-22; Strike Price: GBP 6.40; Counterparty: Goldman Sachs International) (A)(F)	285,047	19,655
Over the Counter Option on TOPIX Banks Index (Expiration Date: 5-13-22; Strike Price: JPY 173.95; Counterparty: BNP Paribas SA) (A)(F)	4,213,525	3,547
Over the Counter Option on TOPIX Banks Index (Expiration Date: 7-11-22; Strike Price: JPY 173.93; Counterparty: BNP Paribas SA) (A)(F)	3,203,306	70,940
Over the Counter Option on TOPIX Banks Index (Expiration Date: 7-8-22; Strike Price: JPY 193.20; Counterparty: Goldman Sachs International) (A)(F)	2,170,000	94

	Contracts/Notional amount	Value
<b>Calls (continued)</b>		
Over the Counter Option on UniCredit SpA (Expiration Date: 6-17-22; Strike Price: EUR 11.60; Counterparty: JPMorgan Chase Bank, N.A.) (A)(F)	377,304	\$17,506
Over the Counter Option on UniCredit SpA (Expiration Date: 6-17-22; Strike Price: EUR 11.60; Counterparty: JPMorgan Chase Bank, N.A.) (A)(F)	198,265	9,199
<b>Puts 0.9%</b>		<b>9,586,984</b>
Exchange Traded Option on Financial Select Sector SPDR Fund (Expiration Date: 5-20-22; Strike Price: \$35.00; Notional Amount: 922,400) (A)	9,224	1,093,044
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 5-13-22; Strike Price: \$316.00; Notional Amount: 24,000) (A)	240	269,880
Exchange Traded Option on iShares MSCI EAFE ETF (Expiration Date: 5-20-22; Strike Price: \$68.00; Notional Amount: 1,529,300) (A)	15,293	2,125,727
Exchange Traded Option on iShares Russell 2000 ETF (Expiration Date: 6-17-22; Strike Price: \$185.00; Notional Amount: 476,900) (A)	4,769	4,320,714
Exchange Traded Option on S&P 500 Index (Expiration Date: 5-20-22; Strike Price: \$4,150.00; Notional Amount: 5,400) (A)	54	675,000
Exchange Traded Option on S&P 500 Index (Expiration Date: 5-20-22; Strike Price: \$4,200.00; Notional Amount: 2,400) (A)	24	354,840
Exchange Traded Option on S&P 500 Index (Expiration Date: 6-17-22; Strike Price: \$4,200.00; Notional Amount: 2,600) (A)	26	511,680
Over the Counter Option on EURO STOXX 50 Index (Expiration Date: 6-17-22; Strike Price: EUR 3,325.00; Counterparty: JPMorgan Chase Bank, N.A.) (A)(F)	4,137	199,450
Over the Counter Option on Nikkei 225 Index (Expiration Date: 5-13-22; Strike Price: JPY 25,397.28; Counterparty: Goldman Sachs International) (A)(F)	1,242	1,181
Over the Counter Option on Taiwan Stock Exchange Weighted Index (Expiration Date: 5-18-22; Strike Price: TWD 16,211.25; Counterparty: BNP Paribas SA) (A)(F)	429	2,311

			Contracts/Notional amount	Value
<b>Puts (continued)</b>				
Over the Counter Option on USD vs. JPY (Expiration Date: 7-14-22; Strike Price: \$112.50; Counterparty: Goldman Sachs International) (A)(F)			14,499,000	\$7,409
Over the Counter Option on USD vs. JPY (Expiration Date: 7-7-22; Strike Price: \$120.00; Counterparty: Morgan Stanley & Company International PLC) (A)(F)			10,050,000	25,748
	Yield* (%)	Maturity date	Par value^	Value
<b>Short-term investments 41.5%</b>				<b>\$431,831,326</b>
(Cost \$431,827,933)				
<b>U.S. Government 33.2%</b>				<b>345,098,581</b>
U.S. Cash Management Bill (E)	0.650	07-05-22	15,410,000	15,390,230
U.S. Treasury Bill (E)	0.224	05-17-22	8,750,000	8,749,316
U.S. Treasury Bill	0.235	05-03-22	6,260,000	6,259,984
U.S. Treasury Bill (E)	0.241	05-10-22	7,440,000	7,439,814
U.S. Treasury Bill (E)	0.253	05-24-22	53,785,000	53,775,551
U.S. Treasury Bill (E)	0.379	05-12-22	48,730,000	48,728,342
U.S. Treasury Bill (E)	0.384	06-07-22	80,710,000	80,676,438
U.S. Treasury Bill (E)	0.388	05-19-22	19,400,000	19,397,985
U.S. Treasury Bill	0.391	05-31-22	15,053,000	15,048,968
U.S. Treasury Bill (E)	0.500	06-21-22	23,722,000	23,703,495
U.S. Treasury Bill (E)	0.502	06-23-22	8,050,000	8,043,137
U.S. Treasury Bill	0.570	06-14-22	4,735,000	4,732,469
U.S. Treasury Bill (E)	0.631	07-07-22	27,695,000	27,657,649
U.S. Treasury Bill	0.710	06-28-22	6,260,000	6,253,830
U.S. Treasury Bill (E)	0.831	07-21-22	2,670,000	2,665,110
U.S. Treasury Bill (E)	0.971	08-11-22	2,720,000	2,712,518
U.S. Treasury Bill (E)	1.120	10-06-22	13,935,000	13,863,745
	Yield (%)		Shares	Value
<b>Short-term funds 8.3%</b>				<b>86,732,745</b>
State Street Institutional U.S. Government Money Market Fund, Premier Class	0.2918(G)		86,732,745	86,732,745
<b>Total investments (Cost \$1,080,939,280) 101.0%</b>				<b>\$1,050,986,953</b>
<b>Other assets and liabilities, net (1.0%)</b>				<b>(10,597,032)</b>
<b>Total net assets 100.0%</b>				<b>\$1,040,389,921</b>

The percentage shown for each investment category is the total value of the category as a percentage of the net assets of the fund.

^All par values are denominated in U.S. dollars unless otherwise indicated.

#### Currency Abbreviations

EUR Euro

GBP Pound Sterling



JPY Japanese Yen  
TWD New Taiwan Dollar

**Security Abbreviations and Legend**

ADR American Depositary Receipt

NYRS New York Registry Shares

(A) Non-income producing security.

(B) These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration.

(C) All or a portion of this security is on loan as of 4-30-22.

(D) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy. Refer to Note 2 to the financial statements.

(E) All or a portion of this security is segregated at the custodian as collateral for certain derivatives.

(F) For this type of option, notional amounts are equivalent to number of contracts.

(G) The rate shown is the annualized seven-day yield as of 4-30-22.

\* Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

## DERIVATIVES

### FUTURES

Open contracts	Number of contracts	Position	Expiration date	Notional basis <sup>^</sup>	Notional value <sup>^</sup>	Unrealized appreciation (depreciation)
CAC40 Index Futures	90	Short	May 2022	\$(6,223,975)	\$(6,149,147)	\$74,828
KOSPI 200 Index Futures	7	Short	Jun 2022	(483,856)	(488,800)	(4,944)
OMXS30 Index Futures	46	Short	May 2022	(957,364)	(963,501)	(6,137)
SGX Nifty 50 Index Futures	199	Short	May 2022	(6,839,932)	(6,743,973)	95,959
						<b>\$159,706</b>

<sup>^</sup> Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

### FORWARD FOREIGN CURRENCY CONTRACTS

Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
AUD 6,995,000 USD	4,994,514 JPM		5/31/2022	—	\$(49,728)
CAD 8,055,000 USD	6,284,400 JPM		5/31/2022	—	(14,417)
CAD 9,505,000 USD	7,447,927 GSI		6/15/2022	—	(49,745)
CAD 5,600,000 USD	4,435,841 MSI		6/15/2022	—	(77,102)
CHF 6,875,000 USD	7,173,938 GSI		5/31/2022	—	(97,093)
DKK 13,070,000 USD	1,882,711 SCB		5/31/2022	—	(27,014)
EUR 745,000 USD	783,917 JPM		5/31/2022	\$2,945	—
EUR 2,460,000 USD	2,756,725 DB		6/15/2022	—	(156,439)
EUR 12,993,000 USD	14,124,909 MSI		6/15/2022	—	(390,958)
GBP 6,834,000 USD	8,688,836 DB		5/31/2022	—	(95,586)
GBP 1,456,000 USD	1,813,021 SCB		5/31/2022	17,792	—
GBP 10,006,000 USD	13,427,201 DB		6/15/2022	—	(844,721)
HKD 31,775,000 USD	4,051,874 GSI		5/31/2022	—	(262)
HKD 61,455,000 USD	7,857,113 BNP		6/15/2022	—	(18,403)
JPY 579,242,000 USD	4,448,045 JPM		5/31/2022	18,932	—
JPY 762,958,000 USD	5,957,164 MSI		5/31/2022	—	(73,412)
JPY 265,900,000 USD	2,172,242 BNP		6/15/2022	—	(120,448)
JPY 2,283,400,000 USD	19,893,051 MSI		6/15/2022	—	(2,273,401)
KRW 4,370,780,000 USD	3,490,341 MSI		5/31/2022	—	(30,838)
SEK 19,170,000 USD	1,971,348 BNP		5/31/2022	—	(17,782)
USD 225,111 CNY	1,495,000 MSI		6/6/2022	604	—
USD 5,755,710 EUR	5,386,000 DB		5/31/2022	67,067	—
USD 3,042,483 EUR	2,715,000 DB		6/15/2022	172,655	—
USD 9,128,089 EUR	8,357,000 MSI		6/15/2022	294,515	—
USD 4,194,056 HKD	32,890,000 GSI		5/31/2022	271	—
USD 2,428,059 HKD	18,985,000 MSI		6/15/2022	6,484	—
USD 3,297,508 INR	254,040,000 MSI		5/31/2022	—	(10,792)
USD 10,124,313 JPY	1,204,200,000 GSI		6/15/2022	832,213	—
USD 1,130,217 KRW	1,358,950,000 MSI		6/15/2022	54,423	—
				<b>\$1,467,901</b>	<b>\$(4,348,141)</b>

## WRITTEN OPTIONS

### Options on securities

Counterparty (OTC)/ Exchange-traded	Name of issuer	Currency	Exercise price	Expiration date	Number of contracts	Notional amount	Premium	Value
<b>Calls</b>								
Exchange-traded	VanEck Gold Miners ETF	USD	42.00	Jun 2022	2,074	207,400	\$69,854	\$(70,516)
							<b>\$69,854</b>	<b>\$(70,516)</b>
<b>Puts</b>								
Exchange-traded	iShares MSCI EAFE ETF	USD	61.00	May 2022	7,842	784,200	\$83,759	\$(199,971)
Exchange-traded	iShares Russell 2000 ETF	USD	165.00	Jun 2022	4,769	476,900	1,141,357	(1,476,005)
Exchange-traded	Zoetis, Inc.	USD	180.00	May 2022	65	6,500	23,834	(54,275)
							<b>\$1,248,950</b>	<b>\$(1,730,251)</b>
							<b>\$1,318,804</b>	<b>\$(1,800,767)</b>

### Options on index

Counterparty (OTC)/ Exchange-traded	Name of issuer	Currency	Exercise price	Expiration date	Number of contracts	Notional amount	Premium	Value
<b>Puts</b>								
BNP	Taiwan Stock Exchange Weighted Index	TWD	14,513.75	May 2022	429	429	\$1,249	\$(163)
GSI	Nikkei 225 Index	JPY	22,723.88	May 2022	1,242	1,242	349	(123)
							<b>\$1,598</b>	<b>\$(286)</b>
Exchange-traded	S&P 500 Index	USD	3,750.00	May 2022	54	5,400	356,923	(154,980)
							<b>\$358,521</b>	<b>\$(155,266)</b>

## SWAPS

### Total return swaps

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Euro STOXX 50 Index	1-Month EUR ESTR Compounded OIS - 0.50%	Monthly	EUR	2,638,140	May 2023	GSI	—	\$67,099	\$67,099
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	401,869	May 2023	GSI	—	35,757	35,757
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.50%	Monthly	USD	211,787	May 2023	GSI	—	18,842	18,842

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.50%	Monthly	USD	281,524	May 2023	GSI	—	\$25,046	\$25,046
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.50%	Monthly	USD	778,055	May 2023	GSI	—	69,220	69,220
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.50%	Monthly	USD	416,339	May 2023	GSI	—	37,040	37,040
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.50%	Monthly	USD	621,194	May 2023	GSI	—	55,265	55,265
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,039,389	May 2023	GSI	—	92,481	92,481
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	727,801	May 2023	GSI	—	59,647	59,647
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.70%	Monthly	USD	1,202,267	May 2023	GSI	—	113,005	113,005
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.70%	Monthly	USD	364,646	May 2023	GSI	—	34,274	34,274
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	559,984	May 2023	GSI	—	52,641	52,641
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	242,932	May 2023	GSI	—	22,837	22,837
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	985,859	May 2023	GSI	—	92,675	92,675
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	352,747	May 2023	GSI	—	33,160	33,160
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	466,033	May 2023	GSI	—	43,809	43,809
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,608,299	May 2023	GSI	—	245,192	245,192
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	338,122	May 2023	GSI	—	31,785	31,785
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	884,967	May 2023	GSI	—	83,191	83,191

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,096,902	May 2023	GSI	—	\$197,118	\$197,118
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.85%	Monthly	USD	1,882,477	May 2023	GSI	—	176,940	176,940
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.85%	Monthly	USD	1,026,265	May 2023	GSI	—	96,462	96,462
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,010,636	May 2023	GSI	—	189,009	189,009
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	693,100	May 2023	GSI	—	65,155	65,155
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	4,832,616	May 2023	GSI	—	454,288	454,288
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,603,589	May 2023	GSI	—	244,749	244,749
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,162,297	May 2023	GSI	—	100,057	100,057
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	183,469	May 2023	GSI	—	15,794	15,794
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	582,320	May 2023	GSI	—	50,129	50,129
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,122,090	May 2023	GSI	—	96,596	96,596
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	212,844	May 2023	GSI	—	18,323	18,323
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	351,129	May 2023	GSI	—	30,227	30,227
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	335,807	May 2023	GSI	—	28,908	28,908
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	131,551	May 2023	GSI	—	11,325	11,325
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	903,195	May 2023	GSI	—	77,752	77,752

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	268,373	May 2023	GSI	—	\$23,103	\$23,103
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,132,142	May 2023	GSI	—	97,461	97,461
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	617,062	May 2023	GSI	—	53,120	53,120
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,231,879	May 2023	GSI	—	106,047	106,047
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	419,149	May 2023	GSI	—	36,083	36,083
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	628,089	May 2023	GSI	—	54,069	54,069
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,942,436	May 2023	GSI	—	253,302	253,302
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,198,903	May 2023	GSI	—	275,380	275,380
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.33%	Monthly	USD	7,946,078	May 2023	GSI	—	559,638	559,638
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	707,089	May 2023	GSI	—	49,845	49,845
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,362,744	May 2023	GSI	—	166,557	166,557
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,038,703	May 2023	GSI	—	214,208	214,208
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,304,779	May 2023	GSI	—	91,978	91,978
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	695,082	May 2023	GSI	—	48,998	48,998
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	860,959	May 2023	GSI	—	60,692	60,692
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	643,495	May 2023	GSI	—	45,362	45,362
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	519,421	May 2023	GSI	—	36,616	36,616
Pay	SPDR S&P 500 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	229,664	May 2023	GSI	—	3,476	3,476
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.05%	Monthly	USD	442,457	May 2023	GSI	—	27,434	27,434

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 0.28%	Monthly	USD	224,048	May 2023	GSI	—	—	—
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.60%	Monthly	USD	982,365	May 2023	GSI	—	\$84,634	\$84,634
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 1.15%	Monthly	USD	4,559,943	May 2023	GSI	—	392,855	392,855
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 1.15%	Monthly	USD	476,058	May 2023	GSI	—	41,014	41,014
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.90%	Monthly	USD	3,330,176	May 2023	GSI	—	286,906	286,906
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.90%	Monthly	USD	3,303,649	May 2023	GSI	—	284,621	284,621
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.50%	Monthly	USD	5,089,393	May 2023	GSI	—	438,468	438,468
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.50%	Monthly	USD	8,092,655	May 2023	GSI	—	697,210	697,210
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.50%	Monthly	USD	3,729,767	May 2023	GSI	—	321,332	321,332
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	545,014	May 2023	GSI	—	46,961	46,961
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,067,630	May 2023	GSI	—	91,992	91,992
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	8,860,101	May 2023	GSI	—	763,427	763,427
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,791,605	May 2023	GSI	—	499,032	499,032
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS	Monthly	JPY	33,196,385	May 2023	GSI	—	4,651	4,651
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS	Monthly	JPY	24,897,165	May 2023	GSI	\$(22,283)	25,771	3,488

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS	Monthly	JPY	33,611,199	May 2023	GSI	—	\$4,709	\$4,709
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS	Monthly	JPY	41,080,299	May 2023	GSI	\$(36,767)	42,522	5,755
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	31,352,838	May 2023	GSI	—	4,393	4,393
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	22,574,173	May 2023	GSI	—	3,163	3,163
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	15,333,479	May 2023	GSI	(13,724)	15,872	2,148
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	17,266,568	May 2023	GSI	—	2,419	2,419
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	19,053,623	May 2023	GSI	—	2,669	2,669
Pay	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS - 0.20%	Monthly	JPY	19,831,156	May 2023	GSI	—	2,778	2,778
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,918,134	May 2023	GSI	—	160,201	160,201
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	375,123	May 2023	GSI	—	20,594	20,594
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,244,770	May 2023	GSI	—	123,234	123,234
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,966,736	May 2023	GSI	—	162,869	162,869
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,192,615	May 2023	GSI	—	120,371	120,371
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,271,277	May 2023	GSI	—	179,588	179,588



**Total return swaps (continued)**

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,160,346	May 2023	GSI	—	\$283,294	\$283,294
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,001,619	May 2023	GSI	—	109,886	109,886
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	8,115,997	May 2023	GSI	—	445,555	445,555
Pay	Consumer Discretionary Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,428,209	May 2023	JPM	—	289,831	289,831
Pay	Energy Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,022,948	May 2023	JPM	—	(30,367)	(30,367)
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	228,180	May 2023	JPM	—	11,515	11,515
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,212,662	May 2023	JPM	—	61,196	61,196
Pay	iShares Expanded Tech Sector ETF	1-Month USD OBFR - 3.96%	Monthly	USD	1,942,833	May 2023	JPM	—	275,935	275,935
Pay	iShares MSCI EAFE ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,952,990	May 2023	JPM	—	399,853	399,853
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 1.08%	Monthly	USD	792,435	May 2023	JPM	—	92,388	92,388
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 1.45%	Monthly	USD	7,833,335	May 2023	JPM	—	913,268	913,268
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.95%	Monthly	USD	1,083,782	May 2023	JPM	—	126,355	126,355
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	374,761	May 2023	JPM	—	41,024	41,024
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	552,728	May 2023	JPM	—	60,505	60,505
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.86%	Monthly	USD	118,878	May 2023	JPM	—	13,010	13,010
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.95%	Monthly	USD	18,041,021	May 2023	JPM	—	1,974,334	1,974,334

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 0.95%	Monthly	USD	14,031,616	May 2023	JPM	—	\$1,535,562	\$1,535,562
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 0.57%	Monthly	USD	2,388,731	May 2023	JPM	—	260,990	260,990
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 0.57%	Monthly	USD	142,631	May 2023	JPM	—	15,584	15,584
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 1.20%	Monthly	USD	11,732,186	May 2023	JPM	\$(331,915)	1,613,747	1,281,832
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 0.28%	Monthly	USD	999,577	May 2023	JPM	—	68,965	68,965
Pay	KOSPI 200 Index	1-Month USD OBFR - 0.35%	Monthly	USD	43,883	May 2023	JPM	(3,656)	6,209	2,553
Pay	KOSPI 200 Index	1-Month USD OBFR - 0.40%	Monthly	USD	84,253	May 2023	JPM	(7,018)	11,919	4,901
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 2.33%	Monthly	USD	3,450,810	May 2023	JPM	—	718,657	718,657
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.63%	Monthly	USD	1,795,809	May 2023	JPM	—	373,990	373,990
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.32%	Monthly	USD	1,321,819	May 2023	JPM	—	275,279	275,279
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.36%	Monthly	USD	3,706,408	May 2023	JPM	—	771,887	771,887
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.36%	Monthly	USD	2,279,869	May 2023	JPM	—	474,800	474,800
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.33%	Monthly	USD	525,930	May 2023	JPM	(227,518)	337,047	109,529
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.33%	Monthly	USD	1,355,762	May 2023	JPM	—	282,347	282,347
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.33%	Monthly	USD	790,760	May 2023	JPM	—	164,682	164,682
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.33%	Monthly	USD	4,069,244	May 2023	JPM	—	847,450	847,450
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.20%	Monthly	USD	1,086,922	May 2023	JPM	—	226,360	226,360
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.20%	Monthly	USD	6,437,141	May 2023	JPM	—	1,340,582	1,340,582
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.20%	Monthly	USD	4,209,305	May 2023	JPM	—	876,619	876,619
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.20%	Monthly	USD	414,030	May 2023	JPM	—	86,225	86,225
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.32%	Monthly	USD	2,611,000	May 2023	JPM	—	543,760	543,760

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.07%	Monthly	USD	2,920,671	May 2023	JPM	—	\$462,722	\$462,722
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.81%	Monthly	USD	758,518	May 2023	JPM	\$(907)	58,592	57,685
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.81%	Monthly	USD	5,221,410	May 2023	JPM	—	397,086	397,086
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 1.73%	Monthly	USD	319,256	May 2023	JPM	(382)	24,661	24,279
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 1.11%	Monthly	USD	3,438,194	May 2023	JPM	(4,110)	265,583	261,473
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.46%	Monthly	USD	1,082,927	May 2023	JPM	(1,294)	83,650	82,356
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	206,888	May 2023	JPM	—	14,249	14,249
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	510,850	May 2023	JPM	—	35,184	35,184
Pay	Consumer Discretionary Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	6,189,177	May 2023	MSI	—	555,568	555,568
Pay	Consumer Discretionary Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	4,232,647	May 2023	MSI	—	379,941	379,941
Pay	Euro STOXX 50 Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	1,700,857	May 2023	MSI	—	7,305	7,305
Pay	Euro STOXX 600 Automobiles & Parts Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	403,788	May 2023	MSI	—	(279)	(279)
Pay	Euro STOXX 600 Automobiles & Parts Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	397,568	May 2023	MSI	—	(274)	(274)
Pay	Euro STOXX 600 Automobiles & Parts Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	566,096	May 2023	MSI	—	(391)	(391)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Euro STOXX 600 Automobiles & Parts Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	141,948	May 2023	MSI	—	\$(98)	\$(98)
Pay	Euro STOXX 600 Automobiles & Parts Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	818,887	May 2023	MSI	—	(565)	(565)
Pay	Euro STOXX 600 Basic Resources Index	1-Month EUR ESTR Compounded OIS - 0.50%	Monthly	EUR	1,864,847	May 2023	MSI	—	(121,211)	(121,211)
Pay	Euro STOXX 600 Chemicals Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	1,653,808	May 2023	MSI	—	(31,070)	(31,070)
Pay	Euro STOXX 600 Chemicals Index	1-Month EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	1,707,520	May 2023	MSI	—	(32,079)	(32,079)
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.65%	Monthly	USD	409,917	May 2023	MSI	—	28,720	28,720
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.65%	Monthly	USD	212,974	May 2023	MSI	—	14,921	14,921
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	573,016	May 2023	MSI	—	40,154	40,154
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	576,912	May 2023	MSI	—	40,428	40,428
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	356,108	May 2023	MSI	—	24,955	24,955
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,160,912	May 2023	MSI	—	81,352	81,352
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	146,325	May 2023	MSI	—	10,254	10,254
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	126,545	May 2023	MSI	—	8,868	8,868
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	335,140	May 2023	MSI	—	23,485	23,485
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	225,332	May 2023	MSI	—	15,790	15,790

**Total return swaps (continued)**

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	323,339	May 2023	MSI	—	\$22,658	\$22,658
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	346,830	May 2023	MSI	—	24,304	24,304
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,098,530	May 2023	MSI	—	76,980	76,980
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	192,156	May 2023	MSI	—	13,482	13,482
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	590,123	May 2023	MSI	—	41,353	41,353
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	733,739	May 2023	MSI	—	51,417	51,417
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	601,739	May 2023	MSI	—	42,167	42,167
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	360,412	May 2023	MSI	—	25,256	25,256
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	233,311	May 2023	MSI	—	16,349	16,349
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	461,129	May 2023	MSI	—	32,314	32,314
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	672,470	May 2023	MSI	—	47,124	47,124
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	809,518	May 2023	MSI	—	56,728	56,728
Pay	Financial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,534,004	May 2023	MSI	—	63,166	63,166
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,531,462	May 2023	MSI	—	125,952	125,952
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,131,295	May 2023	MSI	—	56,287	56,287
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	971,287	May 2023	MSI	—	48,326	48,326

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,467,980	May 2023	MSI	—	\$122,794	\$122,794
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	5,067,174	May 2023	MSI	—	252,116	252,116
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.54%	Monthly	USD	3,032,599	May 2023	MSI	—	150,845	150,845
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.54%	Monthly	USD	1,629,004	May 2023	MSI	—	81,028	81,028
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	5,743,127	May 2023	MSI	—	285,748	285,748
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,466,335	May 2023	MSI	—	122,712	122,712
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,882,246	May 2023	MSI	—	93,651	93,651
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	3,088,266	May 2023	MSI	—	153,656	153,656
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,621,326	May 2023	MSI	—	80,669	80,669
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	978,554	May 2023	MSI	—	48,688	48,688
Pay	Health Care Select Sector SPDR Fund	1-Month USD OBFR - 0.83%	Monthly	USD	444,101	May 2023	MSI	—	6,848	6,848
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	407,522	May 2023	MSI	—	18,215	18,215
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	2,231,812	May 2023	MSI	—	99,755	99,755
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	1,147,177	May 2023	MSI	—	51,275	51,275
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	4,254,086	May 2023	MSI	—	190,145	190,145
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	3,511,045	May 2023	MSI	—	156,933	156,933

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Industrial Select Sector SPDR Fund	1-Month USD OBFR - 0.28%	Monthly	USD	3,026,441	May 2023	MSI	—	\$135,273	\$135,273
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	55,206	May 2023	MSI	—	4,147	4,147
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	119,896	May 2023	MSI	—	9,007	9,007
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	189,328	May 2023	MSI	—	14,224	14,224
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	227,600	May 2023	MSI	—	17,099	17,099
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	7,270,997	May 2023	MSI	—	546,246	546,246
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	3,884,774	May 2023	MSI	—	291,850	291,850
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	122,944	May 2023	MSI	—	9,236	9,236
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	73,157	May 2023	MSI	—	5,496	5,496
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	7,772,936	May 2023	MSI	—	583,955	583,955
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.58%	Monthly	USD	166,635	May 2023	MSI	—	12,519	12,519
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	175,103	May 2023	MSI	—	13,155	13,155
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	148,008	May 2023	MSI	—	11,119	11,119
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	183,909	May 2023	MSI	—	13,816	13,816
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	913,447	May 2023	MSI	—	68,624	68,624
Pay	Invesco QQQ Trust Series 1	1-Month USD OBFR - 0.28%	Monthly	USD	92,883	May 2023	MSI	—	2,354	2,354
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.16%	Monthly	USD	1,446,144	May 2023	MSI	—	118,900	118,900
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.16%	Monthly	USD	347,237	May 2023	MSI	—	28,549	28,549
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 0.35%	Monthly	USD	2,753,749	May 2023	MSI	—	226,410	226,410
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.10%	Monthly	USD	3,084,971	May 2023	MSI	—	253,642	253,642
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.18%	Monthly	USD	2,465,105	May 2023	MSI	—	202,678	202,678

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,712,545	May 2023	MSI	—	\$140,880	\$140,880
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.50%	Monthly	USD	1,184,953	May 2023	MSI	—	97,425	97,425
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.49%	Monthly	USD	870,635	May 2023	MSI	—	71,583	71,583
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.49%	Monthly	USD	491,623	May 2023	MSI	—	40,421	40,421
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.32%	Monthly	USD	934,058	May 2023	MSI	—	76,797	76,797
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 1.32%	Monthly	USD	997,354	May 2023	MSI	—	82,001	82,001
Pay	iShares Biotechnology ETF	1-Month USD OBFR - 2.18%	Monthly	USD	402,422	May 2023	MSI	—	—	—
Pay	iShares GBP High Yield Corporate Bond UCITS ETF	1-Month EUR ESTR Compounded OIS - 2.38%	Monthly	EUR	2,565,341	May 2023	MSI	—	57,626	57,626
Pay	iShares GBP High Yield Corporate Bond UCITS ETF	1-Month EUR ESTR Compounded OIS - 2.38%	Monthly	EUR	1,745,251	May 2023	MSI	—	39,204	39,204
Pay	iShares GBP High Yield Corporate Bond UCITS ETF	1-Month EUR ESTR Compounded OIS - 2.63%	Monthly	EUR	910,558	May 2023	MSI	—	20,454	20,454
Pay	iShares GBP High Yield Corporate Bond UCITS ETF	1-Month EUR ESTR Compounded OIS - 2.63%	Monthly	EUR	1,145,357	May 2023	MSI	—	25,728	25,728
Pay	iShares iBoxx USD High Yield Corporate Bond ETF	1-Month USD OBFR - 2.58%	Monthly	USD	120,485	May 2023	MSI	—	2,376	2,376
Pay	iShares MSCI EAFE ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,450,619	May 2023	MSI	—	142,699	142,699
Pay	iShares MSCI EAFE ETF	1-Month USD OBFR - 0.28%	Monthly	USD	6,772,859	May 2023	MSI	—	280,088	280,088
Pay	iShares MSCI Eurozone ETF	1-Month USD OBFR - 1.23%	Monthly	USD	5,092,982	May 2023	MSI	—	203,573	203,573
Pay	iShares MSCI Eurozone ETF	1-Month USD OBFR - 1.38%	Monthly	USD	131,621	May 2023	MSI	—	—	—



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares MSCI South Korea ETF	1-Month USD OBFR - 0.28%	Monthly	USD	75,136	May 2023	MSI	—	\$2,235	\$2,235
Pay	iShares MSCI South Korea ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,909,628	May 2023	MSI	—	86,558	86,558
Pay	iShares MSCI USA Momentum Factor ETF	1-Month USD OBFR - 0.28%	Monthly	USD	4,204,728	May 2023	MSI	—	325,966	325,966
Pay	iShares MSCI USA Momentum Factor ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,608,627	May 2023	MSI	—	124,707	124,707
Pay	iShares MSCI USA Momentum Factor ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,420,904	May 2023	MSI	—	187,678	187,678
Pay	iShares MSCI USA Momentum Factor ETF	1-Month USD OBFR - 0.68%	Monthly	USD	2,389,050	May 2023	MSI	—	185,100	185,100
Pay	iShares MSCI USA Momentum Factor ETF	1-Month USD OBFR - 0.73%	Monthly	USD	929,204	May 2023	MSI	—	32,931	32,931
Pay	iShares Russell 1000 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,280,367	May 2023	MSI	—	134,470	134,470
Pay	iShares Russell 2000 ETF	1-Month USD OBFR - 0.68%	Monthly	USD	2,768,656	May 2023	MSI	—	177,507	177,507
Pay	iShares Russell 2000 ETF	1-Month USD OBFR - 0.78%	Monthly	USD	3,355,785	May 2023	MSI	—	215,149	215,149
Pay	iShares Russell 2000 ETF	1-Month USD OBFR - 0.78%	Monthly	USD	3,470,207	May 2023	MSI	—	222,485	222,485
Pay	iShares Russell 2000 ETF	1-Month USD OBFR - 0.93%	Monthly	USD	708,476	May 2023	MSI	—	45,615	45,615
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 2.98%	Monthly	USD	7,503,395	May 2023	MSI	—	544,699	544,699
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,036,488	May 2023	MSI	—	75,242	75,242
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 2.18%	Monthly	USD	735,470	May 2023	MSI	—	53,390	53,390
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 2.18%	Monthly	USD	247,740	May 2023	MSI	—	17,984	17,984
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 2.18%	Monthly	USD	989,264	May 2023	MSI	—	71,814	71,814
Pay	iShares Russell 2000 Growth ETF	1-Month USD OBFR - 2.18%	Monthly	USD	321,503	May 2023	MSI	—	1,013	1,013
Pay	iShares Russell 2000 Value ETF	1-Month USD OBFR - 0.28%	Monthly	USD	28,355	May 2023	MSI	—	1,569	1,569

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell 2000 Value ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,890	May 2023	MSI	—	\$105	\$105
Pay	iShares Russell 2000 Value ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,151	May 2023	MSI	—	174	174
Pay	iShares Russell 2000 Value ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,938	May 2023	MSI	—	218	218
Pay	iShares Russell 3000 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,162,291	May 2023	MSI	—	68,914	68,914
Pay	iShares Russell 3000 ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,180,052	May 2023	MSI	—	69,967	69,967
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 1.48%	Monthly	USD	133,507	May 2023	MSI	—	8,730	8,730
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 1.33%	Monthly	USD	429,244	May 2023	MSI	—	28,068	28,068
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 1.33%	Monthly	USD	148,203	May 2023	MSI	—	9,691	9,691
Pay	iShares Russell Mid-Cap Growth ETF	1-Month USD OBFR - 1.13%	Monthly	USD	393,811	May 2023	MSI	—	4,140	4,140
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 1.05%	Monthly	USD	759,870	May 2023	MSI	—	40,069	40,069
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 1.88%	Monthly	USD	52,463	May 2023	MSI	—	2,766	2,766
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 2.18%	Monthly	USD	139,620	May 2023	MSI	—	7,362	7,362
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 1.88%	Monthly	USD	341,011	May 2023	MSI	—	17,982	17,982
Pay	iShares Semiconductor ETF	1-Month USD OBFR - 2.18%	Monthly	USD	130,735	May 2023	MSI	—	2,084	2,084
Pay	MSCI International Taiwan Price Index	1-Month USD OBFR - 0.30%	Monthly	USD	42,790	May 2023	MSI	—	1,749	1,749
Pay	MSCI International Taiwan Price Index	1-Month USD OBFR - 0.30%	Monthly	USD	67,306	May 2023	MSI	—	2,751	2,751
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.53%	Monthly	USD	877,444	May 2023	MSI	—	102,451	102,451
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 1.33%	Monthly	USD	5,212,004	May 2023	MSI	—	608,556	608,556

**Total return swaps (continued)**

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	SPDR S&P Biotech ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,782,968	May 2023	MSI	—	\$50,252	\$50,252
Pay	SPDR S&P Homebuilders ETF	1-Month USD OBFR - 1.88%	Monthly	USD	2,334,419	May 2023	MSI	—	(14,949)	(14,949)
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.13%	Monthly	USD	1,066,085	May 2023	MSI	—	101,236	101,236
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.13%	Monthly	USD	4,932,099	May 2023	MSI	—	468,353	468,353
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.53%	Monthly	USD	2,771,238	May 2023	MSI	—	263,157	263,157
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.53%	Monthly	USD	4,273,515	May 2023	MSI	—	405,814	405,814
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.53%	Monthly	USD	2,399,128	May 2023	MSI	—	227,822	227,822
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Month USD OBFR - 1.33%	Monthly	USD	2,708,804	May 2023	MSI	—	(27,703)	(27,703)
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 2.93%	Monthly	USD	746,629	May 2023	MSI	—	42,133	42,133
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 0.28%	Monthly	USD	893,258	May 2023	MSI	—	50,448	50,448
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 2.20%	Monthly	USD	638,298	May 2023	MSI	—	36,020	36,020
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 0.28%	Monthly	USD	782,433	May 2023	MSI	—	44,189	44,189
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.09%	Monthly	USD	468,952	May 2023	MSI	—	26,464	26,464
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.09%	Monthly	USD	264,809	May 2023	MSI	—	14,944	14,944
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.12%	Monthly	USD	1,024,481	May 2023	MSI	—	57,813	57,813
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.07%	Monthly	USD	1,346,890	May 2023	MSI	—	76,007	76,007

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 1.82%	Monthly	USD	1,630,958	May 2023	MSI	—	\$92,037	\$92,037
Pay	SPDR S&P Pharmaceuticals ETF	1-Month USD OBFR - 4.07%	Monthly	USD	537,277	May 2023	MSI	—	30,319	30,319
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 1.07%	Monthly	USD	728,745	May 2023	MSI	—	34,467	34,467
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.76%	Monthly	USD	1,794,826	May 2023	MSI	—	84,889	84,889
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.75%	Monthly	USD	2,083,416	May 2023	MSI	—	98,538	98,538
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.76%	Monthly	USD	1,937,109	May 2023	MSI	—	91,618	91,618
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,555,049	May 2023	MSI	—	73,624	73,624
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,862,275	May 2023	MSI	—	183,650	183,650
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.82%	Monthly	USD	4,208,050	May 2023	MSI	—	199,025	199,025
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.83%	Monthly	USD	3,273,606	May 2023	MSI	—	154,829	154,829
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	435,806	May 2023	MSI	—	20,612	20,612
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.83%	Monthly	USD	1,423,801	May 2023	MSI	—	67,340	67,340
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.83%	Monthly	USD	1,856,426	May 2023	MSI	—	87,802	87,802
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.28%	Monthly	USD	715,113	May 2023	MSI	—	33,887	33,887
Pay	SPDR S&P Regional Banking ETF	1-Month USD OBFR - 0.83%	Monthly	USD	3,997,288	May 2023	MSI	—	189,057	189,057
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.28%	Monthly	USD	1,173,542	May 2023	MSI	—	85,903	85,903
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.28%	Monthly	USD	1,443,234	May 2023	MSI	—	105,644	105,644

**Total return swaps (continued)**

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.88%	Monthly	USD	2,225,165	May 2023	MSI	—	\$162,881	\$162,881
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.28%	Monthly	USD	3,517,669	May 2023	MSI	—	257,492	257,492
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.58%	Monthly	USD	1,818,619	May 2023	MSI	—	133,122	133,122
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.58%	Monthly	USD	1,217,518	May 2023	MSI	—	89,122	89,122
Pay	SPDR S&P Retail ETF	1-Month USD OBFR - 4.58%	Monthly	USD	466,016	May 2023	MSI	—	20,153	20,153
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,359,926	May 2023	MSI	—	102,879	102,879
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,351,688	May 2023	MSI	—	102,520	102,520
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,009,881	May 2023	MSI	—	87,619	87,619
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,361,617	May 2023	MSI	—	233,735	233,735
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	584,423	May 2023	MSI	—	25,477	25,477
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	868,326	May 2023	MSI	—	37,854	37,854
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,871,702	May 2023	MSI	—	168,784	168,784
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,172,733	May 2023	MSI	—	94,719	94,719
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,107,527	May 2023	MSI	—	91,876	91,876
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,310,259	May 2023	MSI	—	57,120	57,120
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,238,082	May 2023	MSI	—	141,162	141,162
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,631,143	May 2023	MSI	—	114,703	114,703
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,555,871	May 2023	MSI	—	67,957	67,957

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,135,006	May 2023	MSI	—	\$136,668	\$136,668
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	7,279,891	May 2023	MSI	—	317,361	317,361
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	95,118	May 2023	MSI	—	4,147	4,147
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,952,360	May 2023	MSI	—	259,488	259,488
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,945,287	May 2023	MSI	—	171,992	171,992
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	5,201,106	May 2023	MSI	—	226,738	226,738
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	471,377	May 2023	MSI	—	20,549	20,549
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	2,530,034	May 2023	MSI	—	110,295	110,295
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	3,077,711	May 2023	MSI	—	134,170	134,170
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	1,925,436	May 2023	MSI	—	83,938	83,938
Pay	Vanguard FTSE Developed Markets ETF	1-Month USD OBFR - 0.28%	Monthly	USD	6,048,507	May 2023	MSI	—	263,680	263,680
Pay	Vanguard FTSE Europe ETF	1-Month USD OBFR - 0.61%	Monthly	USD	9,931,300	May 2023	MSI	—	472,996	472,996
Pay	Vanguard FTSE Europe ETF	1-Month USD OBFR - 0.63%	Monthly	USD	5,888,028	May 2023	MSI	—	280,428	280,428
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.40%	Monthly	JPY	6,658,585	May 2023	CITI	—	(2,442)	(2,442)
Receive	Grifols SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	244,794	May 2023	CITI	—	(1,756)	(1,756)
Receive	Grifols SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	427,599	May 2023	CITI	—	(3,066)	(3,066)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Grifols SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	147,334	May 2023	CITI	—	\$(1,057)	\$(1,057)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	233,560	May 2023	CITI	—	(17,314)	(17,314)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	44,158	May 2023	CITI	—	(3,273)	(3,273)
Receive	Acciona SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	215,576	May 2023	GSI	—	(11,904)	(11,904)
Receive	AerCap Holdings NV	1-Month USD OBFR + 0.20%	Monthly	USD	87,579	May 2023	GSI	—	(10,332)	(10,332)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	144,248	May 2023	GSI	—	(11,046)	(11,046)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	271,936	May 2023	GSI	—	(20,824)	(20,824)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	49,419	May 2023	GSI	—	(3,784)	(3,784)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	572,462	May 2023	GSI	—	(43,838)	(43,838)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	421,358	May 2023	GSI	—	(32,267)	(32,267)
Receive	AIB Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	476,283	May 2023	GSI	—	13,234	13,234
Receive	AIB Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	167,626	May 2023	GSI	—	4,658	4,658
Receive	AIB Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	753,551	May 2023	GSI	—	20,938	20,938
Receive	AIB Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	77,250	May 2023	GSI	—	358	358
Receive	AIB Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	408,524	May 2023	GSI	—	1,891	1,891
Receive	Alcon, Inc.	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	24,480	May 2023	GSI	—	(2,318)	(2,318)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Alcon, Inc.	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	238,527	May 2023	GSI	—	\$(22,581)	\$(22,581)
Receive	Alcon, Inc.	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	283,968	May 2023	GSI	—	(26,883)	(26,883)
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	140,714	May 2023	GSI	—	343	343
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	199,021	May 2023	GSI	—	(40,932)	(40,932)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	234,077	May 2023	GSI	—	(45,200)	(45,200)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	797,710	May 2023	GSI	—	(154,035)	(154,035)
Receive	American Express Company	1-Month USD OBFR + 0.20%	Monthly	USD	414,235	May 2023	GSI	—	(29,133)	(29,133)
Receive	Amoy Diagnostics Company, Ltd., Class A	1-Month USD OBFR + 0.75%	Monthly	USD	20,257	May 2023	GSI	—	(1,746)	(1,746)
Receive	Amoy Diagnostics Company, Ltd., Class A	1-Month USD OBFR + 0.75%	Monthly	USD	332,965	May 2023	GSI	—	(28,690)	(28,690)
Receive	Amoy Diagnostics Company, Ltd., Class A	1-Month USD OBFR + 0.75%	Monthly	USD	3,864	May 2023	GSI	—	(333)	(333)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	122,923	May 2023	GSI	—	(6,491)	(6,491)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	232,070	May 2023	GSI	—	(12,255)	(12,255)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	659,121	May 2023	GSI	—	(34,806)	(34,806)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	784,693	May 2023	GSI	—	(41,437)	(41,437)
Receive	Arvinas, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,678,611	May 2023	GSI	—	(285,394)	(285,394)
Receive	AstraZeneca PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	694,894	May 2023	GSI	—	11,661	11,661



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Australia & New Zealand Banking Group, Ltd.	1-Month AUD BBSW + 0.20%	Monthly	AUD	291,101	May 2023	GSI	—	\$(7,217)	\$(7,217)
Receive	Australia & New Zealand Banking Group, Ltd.	1-Month AUD BBSW + 0.20%	Monthly	AUD	357,695	May 2023	GSI	—	(8,868)	(8,868)
Receive	Banco Santander SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	201,836	May 2023	GSI	—	(4,671)	(4,671)
Receive	Banco Santander SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	949,072	May 2023	GSI	—	(121,684)	(121,684)
Receive	Banco Santander SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	956,466	May 2023	GSI	—	(122,632)	(122,632)
Receive	Banco Santander SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	979,707	May 2023	GSI	—	(86,116)	(86,116)
Receive	Barrick Gold Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,575,954	May 2023	GSI	—	(183,702)	(183,702)
Receive	BAWAG Group AG	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	631,844	May 2023	GSI	—	(16,035)	(16,035)
Receive	BAWAG Group AG	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	426,241	May 2023	GSI	—	(10,817)	(10,817)
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	84,609	May 2023	GSI	—	(8,089)	(8,089)
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	159,712	May 2023	GSI	—	(15,268)	(15,268)
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	266,868	May 2023	GSI	—	(25,512)	(25,512)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	13,918	May 2023	GSI	—	(1,066)	(1,066)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	80,295	May 2023	GSI	—	(6,148)	(6,148)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	535,568	May 2023	GSI	—	(41,010)	(41,010)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	385,148	May 2023	GSI	—	(29,492)	(29,492)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	321,180	May 2023	GSI	—	\$(24,594)	\$(24,594)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	337,507	May 2023	GSI	—	(25,844)	(25,844)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,716,889	May 2023	GSI	—	(182,119)	(182,119)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	349,953	May 2023	GSI	—	(37,121)	(37,121)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	429,835	May 2023	GSI	—	(45,595)	(45,595)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	838,568	May 2023	GSI	—	(88,951)	(88,951)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	329,700	May 2023	GSI	—	(34,973)	(34,973)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	2,182,991	May 2023	GSI	—	(231,560)	(231,560)
Receive	Brenntag SE	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	478,762	May 2023	GSI	—	(9,989)	(9,989)
Receive	Brenntag SE	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	434,512	May 2023	GSI	—	(9,066)	(9,066)
Receive	Bristol-Myers Squibb Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,654,410	May 2023	GSI	—	(22,320)	(22,320)
Receive	Bristol-Myers Squibb Company	1-Month USD OBFR + 0.20%	Monthly	USD	143,277	May 2023	GSI	—	(2,744)	(2,744)
Receive	Bristol-Myers Squibb Company	1-Month USD OBFR + 0.20%	Monthly	USD	620,558	May 2023	GSI	—	(11,885)	(11,885)
Receive	Bristol-Myers Squibb Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,731,304	May 2023	GSI	—	(33,157)	(33,157)
Receive	Bristol-Myers Squibb Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,803,638	May 2023	GSI	—	(34,543)	(34,543)
Receive	Charles Schwab Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	137,763	May 2023	GSI	—	(18,254)	(18,254)
Receive	China Three Gorges Renewables Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	806,181	May 2023	GSI	—	2,556	2,556
Receive	China Three Gorges Renewables Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	24,240	May 2023	GSI	—	77	77

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	China Three Gorges Renewables Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	234,616	May 2023	GSI	—	\$744	\$744
Receive	Constellation Energy Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	2,027,318	May 2023	GSI	—	(192,426)	(192,426)
Receive	Constellation Energy Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,331,813	May 2023	GSI	—	(126,411)	(126,411)
Receive	CSPC Pharmaceutical Group, Ltd.	1-Month HKD HIBOR + 0.20%	Monthly	HKD	166,400	May 2023	GSI	—	(761)	(761)
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	3,249,873	May 2023	GSI	—	3,324	3,324
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	231,618,623	May 2023	GSI	—	236,896	236,896
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	35,047,650	May 2023	GSI	—	35,846	35,846
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	40,956,510	May 2023	GSI	—	41,890	41,890
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	728,147	May 2023	GSI	—	(75,408)	(75,408)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	159,256	May 2023	GSI	—	(16,493)	(16,493)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	300,287	May 2023	GSI	—	(31,098)	(31,098)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	50,188	May 2023	GSI	—	(5,198)	(5,198)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	548,143	May 2023	GSI	—	(56,766)	(56,766)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	277,015	May 2023	GSI	—	(28,688)	(28,688)
Receive	Danaher Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	336,176	May 2023	GSI	—	(34,815)	(34,815)
Receive	DISH Network Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	1,250,255	May 2023	GSI	—	(168,634)	(168,634)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	759,159	May 2023	GSI	—	(75,337)	(75,337)
Receive	East West Bancorp, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	937,718	May 2023	GSI	—	(103,252)	(103,252)
Receive	Eastern Bankshares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	5,015	May 2023	GSI	—	(455)	(455)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Eastern Bankshares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	133,162	May 2023	GSI	—	\$(12,089)	\$(12,089)
Receive	Eastern Bankshares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	897,013	May 2023	GSI	—	(81,431)	(81,431)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	82,991	May 2023	GSI	—	(14,562)	(14,562)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	515,132	May 2023	GSI	—	(90,387)	(90,387)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	613,387	May 2023	GSI	—	(107,627)	(107,627)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	384,810	May 2023	GSI	—	(67,520)	(67,520)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	298,613	May 2023	GSI	—	(52,396)	(52,396)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	19,508,324	May 2023	GSI	—	15	15
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	40,117,000	May 2023	GSI	—	30	30
Receive	Elanco Animal Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	9,855	May 2023	GSI	—	(365)	(365)
Receive	Electricité de France SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	831,098	May 2023	GSI	—	(18,182)	(18,182)
Receive	Electricité de France SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	720,342	May 2023	GSI	—	(15,759)	(15,759)
Receive	Electricité de France SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	238,674	May 2023	GSI	—	(5,222)	(5,222)
Receive	Eli Lilly & Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,407,188	May 2023	GSI	—	(4,019)	(4,019)
Receive	Embecka Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1	May 2023	GSI	—	12,171	12,171
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	175,348	May 2023	GSI	—	(9,903)	(9,903)
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	327,209	May 2023	GSI	—	(18,480)	(18,480)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	240,702	May 2023	GSI	—	\$(13,594)	\$(13,594)
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	197,011	May 2023	GSI	—	(11,127)	(11,127)
Receive	Enel SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	2,025,036	May 2023	GSI	—	(288)	(288)
Receive	Equitable Holdings, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	34,077	May 2023	GSI	—	(3,665)	(3,665)
Receive	Equitable Holdings, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	431,044	May 2023	GSI	—	(46,363)	(46,363)
Receive	Erste Group Bank AG	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	943,866	May 2023	GSI	—	(78,504)	(78,504)
Receive	First Busey Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	105,773	May 2023	GSI	—	(10,469)	(10,469)
Receive	First Busey Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	256,862	May 2023	GSI	—	(25,424)	(25,424)
Receive	First Republic Bank	1-Month USD OBFR + 0.20%	Monthly	USD	2,165,437	May 2023	GSI	—	(194,394)	(194,394)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	269,111	May 2023	GSI	—	2,581	2,581
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	658,493	May 2023	GSI	—	6,316	6,316
Receive	Flowserve Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	464,920	May 2023	GSI	—	(53,521)	(53,521)
Receive	Fluor Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	838,954	May 2023	GSI	—	(132,079)	(132,079)
Receive	Fluor Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	799,128	May 2023	GSI	—	(125,809)	(125,809)
Receive	Fresenius SE & Company KGaA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	3,106,320	May 2023	GSI	—	(139,811)	(139,811)
Receive	Galapagos NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	1,152,954	May 2023	GSI	—	(76,686)	(76,686)
Receive	Ganfeng Lithium Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	5,834,650	May 2023	GSI	—	(13,502)	(13,502)
Receive	Genmab A/S	1-Month DKK CIBOR + 0.20%	Monthly	DKK	12,995,190	May 2023	GSI	—	(92,153)	(92,153)
Receive	Genpact, Ltd.	1-Month USD OBFR + 0.20%	Monthly	USD	2,473,469	May 2023	GSI	—	(138,896)	(138,896)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Genus PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	4,207	May 2023	GSI	—	\$(296)	\$(296)
Receive	Genus PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	46,040	May 2023	GSI	—	(3,238)	(3,238)
Receive	Genus PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	18,840	May 2023	GSI	—	(1,325)	(1,325)
Receive	Genworth Financial, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	535,829	May 2023	GSI	—	(32,626)	(32,626)
Receive	Genworth Financial, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	574,626	May 2023	GSI	—	(34,989)	(34,989)
Receive	Glaukos Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	330,375	May 2023	GSI	—	(75,383)	(75,383)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	799,781	May 2023	GSI	—	(36,496)	(36,496)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	4,266,409	May 2023	GSI	—	(194,685)	(194,685)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	504,007	May 2023	GSI	—	(22,999)	(22,999)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	855,176	May 2023	GSI	—	(39,023)	(39,023)
Receive	Guangzhou Tinci Materials Technology Company, Ltd., Class A	1-Month USD OBFR + 0.75%	Monthly	USD	280,599	May 2023	GSI	—	—	—
Receive	HCA Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	18,436	May 2023	GSI	—	(4,063)	(4,063)
Receive	Hikma Pharmaceuticals PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	22,952	May 2023	GSI	—	(2,076)	(2,076)
Receive	Hikma Pharmaceuticals PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	26,893	May 2023	GSI	—	(2,432)	(2,432)
Receive	Hikma Pharmaceuticals PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	39,431	May 2023	GSI	—	(3,566)	(3,566)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Hikma Pharmaceuticals PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	12,150	May 2023	GSI	—	\$(1,099)	\$(1,099)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	173,403	May 2023	GSI	—	(13,752)	(13,752)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	87,718	May 2023	GSI	—	(6,957)	(6,957)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	169,885	May 2023	GSI	—	(13,473)	(13,473)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	23,610	May 2023	GSI	—	(1,872)	(1,872)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	273,708	May 2023	GSI	—	(21,707)	(21,707)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	325,854	May 2023	GSI	—	(25,842)	(25,842)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	693,910	May 2023	GSI	—	(50,675)	(50,675)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	445,249	May 2023	GSI	—	(32,516)	(32,516)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	108,508	May 2023	GSI	—	(7,924)	(7,924)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	235,252	May 2023	GSI	—	(17,180)	(17,180)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	696,242	May 2023	GSI	—	(50,846)	(50,846)
Receive	Home BancShares, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	571,276	May 2023	GSI	—	(37,506)	(37,506)
Receive	Humana, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	389,150	May 2023	GSI	—	(16,794)	(16,794)
Receive	Humana, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	342,135	May 2023	GSI	—	(14,849)	(14,849)
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	53,393	May 2023	GSI	—	(8,630)	(8,630)
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	101,138	May 2023	GSI	—	(16,346)	(16,346)
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	18,482	May 2023	GSI	—	(2,987)	(2,987)
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	255,155	May 2023	GSI	—	(41,239)	(41,239)
Receive	Inari Medical, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	384,469	May 2023	GSI	—	(53,568)	(53,568)
Receive	Intact Financial Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	113,581	May 2023	GSI	—	(1,570)	(1,570)
Receive	Intact Financial Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	587,841	May 2023	GSI	—	(8,127)	(8,127)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Intuit, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	97,354	May 2023	GSI	—	\$(12,779)	\$(12,779)
Receive	Intuit, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	96,872	May 2023	GSI	—	(12,716)	(12,716)
Receive	Ironwood Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	29,630	May 2023	GSI	—	(78)	(78)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	43,877,295	May 2023	GSI	—	(3,001)	(3,001)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	28,120,234	May 2023	GSI	—	(1,923)	(1,923)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	41,404,660	May 2023	GSI	—	(2,832)	(2,832)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	34,299,980	May 2023	GSI	—	(2,346)	(2,346)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	23,174,965	May 2023	GSI	—	(1,585)	(1,585)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	67,973,510	May 2023	GSI	—	(4,649)	(4,649)
Receive	Japan Steel Works, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	41,860,136	May 2023	GSI	—	(13,457)	(13,457)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	68,968	May 2023	GSI	—	(7,247)	(7,247)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	1,376	May 2023	GSI	—	(145)	(145)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	10,399	May 2023	GSI	—	(1,093)	(1,093)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	112,984	May 2023	GSI	—	(11,872)	(11,872)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	134,524	May 2023	GSI	—	\$(14,135)	\$(14,135)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	1,208,102	May 2023	GSI	—	(126,939)	(126,939)
Receive	M&T Bank Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	556,529	May 2023	GSI	—	(30,686)	(30,686)
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	11,324	May 2023	GSI	—	(45)	(45)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	76,160	May 2023	GSI	—	9	9
Receive	Midea Group Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	21,534	May 2023	GSI	—	(938)	(938)
Receive	Midea Group Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	863,135	May 2023	GSI	—	(37,613)	(37,613)
Receive	Mirati Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	94,953	May 2023	GSI	—	(18,160)	(18,160)
Receive	Mirati Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	15,278	May 2023	GSI	—	(2,922)	(2,922)
Receive	Mirati Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	65,237	May 2023	GSI	—	(12,477)	(12,477)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	1,083,386	May 2023	GSI	—	(59)	(59)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	53,898,240	May 2023	GSI	—	(2,952)	(2,952)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	64,739,840	May 2023	GSI	—	(3,546)	(3,546)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	66,985,600	May 2023	GSI	—	(3,669)	(3,669)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	32,060,160	May 2023	GSI	—	(1,756)	(1,756)
Receive	Mitsubishi UFJ Financial Group, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	71,786,880	May 2023	GSI	—	(3,932)	(3,932)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Mizrahi Tefahot Bank, Ltd.	Fixed 0.75%	Monthly	ILS	3,250,818	May 2023	GSI	—	\$(6,381)	\$(6,381)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	161,254	May 2023	GSI	—	(15,834)	(15,834)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	363,864	May 2023	GSI	—	(35,729)	(35,729)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	433,370	May 2023	GSI	—	(42,554)	(42,554)
Receive	MVB Financial Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	39,398	May 2023	GSI	—	(2,267)	(2,267)
Receive	Myovant Sciences, Ltd.	1-Month USD OBFR + 0.20%	Monthly	USD	39,390	May 2023	GSI	—	(3,086)	(3,086)
Receive	NanoString Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	93,106	May 2023	GSI	—	(10,523)	(10,523)
Receive	NanoString Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	76,191	May 2023	GSI	—	(8,612)	(8,612)
Receive	National Grid PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	223,271	May 2023	GSI	—	(9,126)	(9,126)
Receive	National Grid PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	1,299,658	May 2023	GSI	\$(44,549)	(8,575)	(53,124)
Receive	National Grid PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	1,031,083	May 2023	GSI	—	(42,146)	(42,146)
Receive	Nippon Shinyaku Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	26,578,530	May 2023	GSI	—	(1,867)	(1,867)
Receive	Novartis AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	339,136	May 2023	GSI	—	(1,610)	(1,610)
Receive	Novartis AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	81,351	May 2023	GSI	—	(386)	(386)
Receive	Novartis AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	571,444	May 2023	GSI	—	(2,713)	(2,713)
Receive	Nuvei Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	157,707	May 2023	GSI	—	(23,152)	(23,152)
Receive	Nuvei Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	54,120	May 2023	GSI	—	(7,945)	(7,945)
Receive	Ono Pharmaceutical Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	17,813,040	May 2023	GSI	—	6,404	6,404
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	24,809	May 2023	GSI	—	(2,122)	(2,122)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	1,205	May 2023	GSI	—	\$(103)	\$(103)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	160	May 2023	GSI	—	(14)	(14)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	312,480	May 2023	GSI	—	(4,312)	(4,312)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,545,633	May 2023	GSI	—	(21,327)	(21,327)
Receive	Ping An Insurance Group Company of China, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	23,229,000	May 2023	GSI	—	(211,017)	(211,017)
Receive	Primoris Services Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	671,086	May 2023	GSI	—	(87,686)	(87,686)
Receive	Prudential PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	1,658,776	May 2023	GSI	—	(171,671)	(171,671)
Receive	PTC Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	684,032	May 2023	GSI	—	(118,947)	(118,947)
Receive	PTC Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	180,276	May 2023	GSI	—	(31,348)	(31,348)
Receive	PTC Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	61,574	May 2023	GSI	—	(10,707)	(10,707)
Receive	PTC Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,431,434	May 2023	GSI	—	(248,913)	(248,913)
Receive	Rathbones Group PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	2,444	May 2023	GSI	—	40	40
Receive	REVOLUTION Medicines, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,450,173	May 2023	GSI	—	(223,245)	(223,245)
Receive	Roche Holding AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	563,696	May 2023	GSI	—	(21,041)	(21,041)
Receive	Roche Holding AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	1,387,530	May 2023	GSI	—	(51,793)	(51,793)
Receive	Rohm Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	63,679,879	May 2023	GSI	\$(61,622)	75,693	14,071
Receive	Rubis SCA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	869,794	May 2023	GSI	—	2,631	2,631

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	S&P Global, Inc.	1-Month USD OBSR + 0.20%	Monthly	USD	35,355	May 2023	GSI	—	\$(1,851)	\$(1,851)
Receive	Sage Therapeutics, Inc.	1-Month USD OBSR + 0.20%	Monthly	USD	426,024	May 2023	GSI	—	(40,652)	(40,652)
Receive	Seagen, Inc.	1-Month USD OBSR + 0.20%	Monthly	USD	176,985	May 2023	GSI	—	(15,865)	(15,865)
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	76,638	May 2023	GSI	—	552	552
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	384,067	May 2023	GSI	—	(1,973)	(1,973)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	58,427	May 2023	GSI	—	(300)	(300)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	67,102	May 2023	GSI	—	(345)	(345)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	44,883	May 2023	GSI	—	(231)	(231)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	32,436	May 2023	GSI	—	(167)	(167)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	32,140	May 2023	GSI	—	(165)	(165)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	39,735	May 2023	GSI	—	(204)	(204)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	62,773	May 2023	GSI	—	(322)	(322)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	30,633	May 2023	GSI	—	\$(157)	\$(157)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	60,900	May 2023	GSI	—	(313)	(313)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	241,006	May 2023	GSI	—	(1,238)	(1,238)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	64,715	May 2023	GSI	—	(332)	(332)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	107,150	May 2023	GSI	—	(550)	(550)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	10,800	May 2023	GSI	—	(55)	(55)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	75,969	May 2023	GSI	—	(390)	(390)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	91,673	May 2023	GSI	—	(471)	(471)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	81,883	May 2023	GSI	—	(421)	(421)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	34,840	May 2023	GSI	—	(179)	(179)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	69,680	May 2023	GSI	—	\$(358)	\$(358)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	64,419	May 2023	GSI	—	(331)	(331)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	34,979	May 2023	GSI	—	(180)	(180)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	20,521	May 2023	GSI	—	(105)	(105)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	18,883	May 2023	GSI	—	(97)	(97)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	20,860	May 2023	GSI	—	(107)	(107)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	34,840	May 2023	GSI	—	(179)	(179)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.20%	Monthly	HKD	40,353	May 2023	GSI	—	(207)	(207)
Receive	Shenzhen Dynanonic Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	6,768	May 2023	GSI	—	(577)	(577)
Receive	Shenzhen Dynanonic Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	7,278	May 2023	GSI	—	(620)	(620)
Receive	Shenzhen Dynanonic Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	7,278	May 2023	GSI	—	(620)	(620)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shenzhen XFH Technology Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	15,514	May 2023	GSI	—	\$(1,930)	\$(1,930)
Receive	Shenzhen XFH Technology Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	614,963	May 2023	GSI	—	(76,521)	(76,521)
Receive	Shenzhen XFH Technology Company, Ltd.	1-Month USD OBFR + 0.75%	Monthly	USD	10,860	May 2023	GSI	—	(1,351)	(1,351)
Receive	SK Innovation Company, Ltd.	1-Month USD OBFR + 0.55%	Monthly	USD	191,015	May 2023	GSI	—	(18,690)	(18,690)
Receive	SK Innovation Company, Ltd.	1-Month USD OBFR + 0.55%	Monthly	USD	0	May 2023	GSI	—	18,939	18,939
Receive	Smith & Nephew PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	6,683	May 2023	GSI	—	417	417
Receive	Smith & Nephew PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	1,630,071	May 2023	GSI	—	101,720	101,720
Receive	Societe Generale SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	542,230	May 2023	GSI	—	(27,438)	(27,438)
Receive	Societe Generale SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	500,185	May 2023	GSI	—	(25,311)	(25,311)
Receive	Societe Generale SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	969,846	May 2023	GSI	—	(74,275)	(74,275)
Receive	Societe Generale SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	972,931	May 2023	GSI	—	(40,469)	(40,469)
Receive	Standard Chartered PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	389,804	May 2023	GSI	—	40,087	40,087
Receive	Standard Chartered PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	384,463	May 2023	GSI	—	33,434	33,434
Receive	StepStone Group, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	678,010	May 2023	GSI	—	(66,241)	(66,241)
Receive	Syndax Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	696,690	May 2023	GSI	—	(16,321)	(16,321)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Syndax Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	348,345	May 2023	GSI	—	\$(8,160)	\$(8,160)
Receive	Syndax Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	57,674	May 2023	GSI	—	(1,351)	(1,351)
Receive	Syndax Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	290,637	May 2023	GSI	—	(6,809)	(6,809)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	576,590	May 2023	GSI	—	(58,238)	(58,238)
Receive	Synovus Financial Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	902,230	May 2023	GSI	—	(117,947)	(117,947)
Receive	Talanx AG	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	573,307	May 2023	GSI	—	(21,406)	(21,406)
Receive	Tecan Group AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	7,185	May 2023	GSI	—	(743)	(743)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	89,970	May 2023	GSI	—	(15,721)	(15,721)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	230,463	May 2023	GSI	—	(40,270)	(40,270)
Receive	The PNC Financial Services Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,906,755	May 2023	GSI	—	(195,197)	(195,197)
Receive	The PNC Financial Services Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,965,621	May 2023	GSI	—	(131,997)	(131,997)
Receive	The PNC Financial Services Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	975,804	May 2023	GSI	—	(65,528)	(65,528)
Receive	UCB SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	626,396	May 2023	GSI	—	(13,349)	(13,349)
Receive	UCB SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	47,303	May 2023	GSI	—	(1,008)	(1,008)
Receive	UniCredit SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	100,489	May 2023	GSI	—	(1,360)	(1,360)
Receive	UniCredit SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	423,412	May 2023	GSI	—	(5,730)	(5,730)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	UniCredit SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	948,443	May 2023	GSI	—	—	—
Receive	United Community Banks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	706,887	May 2023	GSI	—	\$(45,315)	\$(45,315)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	246,251	May 2023	GSI	—	(16,926)	(16,926)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	702,715	May 2023	GSI	—	(48,302)	(48,302)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	942,959	May 2023	GSI	—	(64,816)	(64,816)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	738,752	May 2023	GSI	—	(50,779)	(50,779)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	453,188	May 2023	GSI	—	(31,151)	(31,151)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	436,808	May 2023	GSI	—	(30,025)	(30,025)
Receive	Veracyte, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	27,349	May 2023	GSI	—	(3,075)	(3,075)
Receive	Veracyte, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	51,608	May 2023	GSI	—	(5,803)	(5,803)
Receive	Western Alliance Bancorp	1-Month USD OBFR + 0.20%	Monthly	USD	121,515	May 2023	GSI	—	(2,868)	(2,868)
Receive	Western Alliance Bancorp	1-Month USD OBFR + 0.20%	Monthly	USD	617,769	May 2023	GSI	—	(15,004)	(15,004)
Receive	Zhejiang HangKe Technology, Inc., Company, Class A	1-Month USD OBFR + 0.75%	Monthly	USD	2,864	May 2023	GSI	—	(303)	(303)
Receive	Zhejiang HangKe Technology, Inc., Company, Class A	1-Month USD OBFR + 0.75%	Monthly	USD	2,203	May 2023	GSI	—	(233)	(233)
Receive	Zhejiang HangKe Technology, Inc., Company, Class A	1-Month USD OBFR + 0.75%	Monthly	USD	2,886	May 2023	GSI	—	(305)	(305)
Receive	Zoetis, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,632,184	May 2023	GSI	—	(88,914)	(88,914)
Receive	Adobe, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	38,062	May 2023	JPM	—	(5,212)	(5,212)
Receive	Advanced Micro Devices, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	817,921	May 2023	JPM	—	(163,378)	(163,378)
Receive	Advanced Micro Devices, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	738,767	May 2023	JPM	—	(147,567)	(147,567)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	AerCap Holdings NV	1-Month USD OBFR + 0.20%	Monthly	USD	172,384	May 2023	JPM	\$(19,691)	\$9,751	\$(9,940)
Receive	AerCap Holdings NV	1-Month USD OBFR + 0.20%	Monthly	USD	528,748	May 2023	JPM	—	(30,489)	(30,489)
Receive	Agilent Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,754,634	May 2023	JPM	—	(182,051)	(182,051)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	132,517	May 2023	JPM	(30,666)	16,688	(13,978)
Receive	Akeso, Inc.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	3,020,763	May 2023	JPM	(924)	(62,489)	(63,413)
Receive	Akeso, Inc.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	107,328	May 2023	JPM	(33)	(2,220)	(2,253)
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	17,381	May 2023	JPM	—	1,327	1,327
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	219,125	May 2023	JPM	(26,119)	42,845	16,726
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	39,426	May 2023	JPM	—	3,009	3,009
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	160,094	May 2023	JPM	—	12,220	12,220
Receive	Alibaba Group Holding, Ltd.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	3,005,160	May 2023	JPM	—	(42,419)	(42,419)
Receive	Alibaba Group Holding, Ltd.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	1,105,160	May 2023	JPM	—	(15,600)	(15,600)
Receive	Allfunds Group PLC	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	339,452	May 2023	JPM	(38,174)	(38,135)	(76,309)
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,126,406	May 2023	JPM	—	(186,916)	(186,916)
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	175,901	May 2023	JPM	—	(29,189)	(29,189)
Receive	Alphabet, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	3,090,190	May 2023	JPM	—	(583,136)	(583,136)
Receive	Alphabet, Inc., Class C	1-Month USD OBFR + 0.20%	Monthly	USD	3,808,701	May 2023	JPM	—	(705,928)	(705,928)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	4,718,222	May 2023	JPM	(765,074)	(380,450)	(1,145,524)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	305,142	May 2023	JPM	—	\$(74,085)	\$(74,085)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	167,336	May 2023	JPM	\$(27,134)	(13,493)	(40,627)
Receive	Amerant Bancorp, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	352,050	May 2023	JPM	—	(44,952)	(44,952)
Receive	American Express Company	1-Month USD OBFR + 0.20%	Monthly	USD	654,647	May 2023	JPM	—	(36,138)	(36,138)
Receive	American Express Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,078,101	May 2023	JPM	—	(59,513)	(59,513)
Receive	Aneka Tambang Tbk	1-Month USD OBFR + 1.20%	Monthly	USD	5,822	May 2023	JPM	—	(234)	(234)
Receive	Anglo American PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	2,251,758	May 2023	JPM	(141,868)	(278,516)	(420,384)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,804,908	May 2023	JPM	—	39,559	39,559
Receive	Ares Management Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	425,048	May 2023	JPM	—	(79,328)	(79,328)
Receive	Ares Management Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	1,273,760	May 2023	JPM	—	(237,727)	(237,727)
Receive	ASML Holding NV, NYRS	1-Month USD OBFR + 0.20%	Monthly	USD	1,493,323	May 2023	JPM	—	(191,532)	(191,532)
Receive	ASML Holding NV, NYRS	1-Month USD OBFR + 0.20%	Monthly	USD	1,002,659	May 2023	JPM	—	(128,600)	(128,600)
Receive	ASML Holding NV, NYRS	1-Month USD OBFR + 0.20%	Monthly	USD	343,270	May 2023	JPM	—	(44,028)	(44,028)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	9,876,383	May 2023	JPM	—	5,080	5,080
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	34,631,108	May 2023	JPM	—	17,812	17,812
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	54,143,810	May 2023	JPM	—	27,847	27,847
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	4,692,501	May 2023	JPM	(2,705)	5,119	2,414

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	AstraZeneca PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	465,030	May 2023	JPM	\$(99,042)	\$114,453	\$15,411
Receive	Atlassian Corp. PLC, Class A	1-Month USD OBFR + 0.20%	Monthly	USD	1,449,223	May 2023	JPM	—	(363,123)	(363,123)
Receive	Atlassian Corp. PLC, Class A	1-Month USD OBFR + 0.20%	Monthly	USD	471,080	May 2023	JPM	—	(118,036)	(118,036)
Receive	AXA SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	73,236	May 2023	JPM	(11,192)	9,144	(2,048)
Receive	Baidu, Inc., Class A	1-Month HKD HIBOR + 0.30%	Monthly	HKD	4,319,354	May 2023	JPM	(9,275)	(58,400)	(67,675)
Receive	Baidu, Inc., Class A	1-Month HKD HIBOR + 0.30%	Monthly	HKD	3,923,782	May 2023	JPM	—	(61,484)	(61,484)
Receive	Bank Rakyat Indonesia Persero Tbk PT	1-Month USD OBFR + 1.20%	Monthly	USD	292,259	May 2023	JPM	(1)	4,850	4,849
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	3,901	May 2023	JPM	—	(278)	(278)
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	545,374	May 2023	JPM	—	(38,905)	(38,905)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	727,818	May 2023	JPM	—	(43,849)	(43,849)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	270,039	May 2023	JPM	—	(16,269)	(16,269)
Receive	Becton, Dickinson and Company	1-Month USD OBFR + 0.20%	Monthly	USD	765,418	May 2023	JPM	—	(46,114)	(46,114)
Receive	Block, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	514,729	May 2023	JPM	(145,459)	7,509	(137,950)
Receive	Blueprint Medicines Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	464,838	May 2023	JPM	(86,733)	29,541	(57,192)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	455,475	May 2023	JPM	—	(23,163)	(23,163)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	196,914	May 2023	JPM	—	(10,014)	(10,014)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	945,010	May 2023	JPM	(38,354)	(9,704)	(48,058)
Receive	Brenntag SE	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	727,517	May 2023	JPM	(66,947)	77,415	10,468

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Brenntag SE	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	152,258	May 2023	JPM	—	\$2,191	\$2,191
Receive	Cardlytics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	69,356	May 2023	JPM	—	(25,626)	(25,626)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	263,186	May 2023	JPM	—	(3,766)	(3,766)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	526,874	May 2023	JPM	—	(7,539)	(7,539)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	102,206	May 2023	JPM	—	(1,463)	(1,463)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	161,047	May 2023	JPM	—	(2,304)	(2,304)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	201,811	May 2023	JPM	—	(2,888)	(2,888)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	239,564	May 2023	JPM	—	(3,428)	(3,428)
Receive	Centamin PLC	1-Month GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	128,996	May 2023	JPM	—	(1,846)	(1,846)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	388,707	May 2023	JPM	—	(56,553)	(56,553)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	260,999	May 2023	JPM	—	(37,972)	(37,972)
Receive	CONSOL Energy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	806,977	May 2023	JPM	—	(16,076)	(16,076)
Receive	Covetrus, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	19,012	May 2023	JPM	—	(3,204)	(3,204)
Receive	Covetrus, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,043,776	May 2023	JPM	—	(175,898)	(175,898)
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	10,293,009	May 2023	JPM	—	15,411	15,411

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	16,935,255	May 2023	JPM	—	\$25,356	\$25,356
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	29,651,118	May 2023	JPM	—	44,394	44,394
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	29,651,118	May 2023	JPM	—	44,394	44,394
Receive	Daiichi Sankyo Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	10,988,000	May 2023	JPM	\$(9,368)	25,820	16,452
Receive	Dassault Aviation SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	405,394	May 2023	JPM	—	32,283	32,283
Receive	Dassault Aviation SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	1,325,332	May 2023	JPM	—	105,543	105,543
Receive	Dassault Aviation SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	388,681	May 2023	JPM	—	30,953	30,953
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	593,165	May 2023	JPM	—	(71,453)	(71,453)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	8,320,200	May 2023	JPM	(4,628)	3,005	(1,623)
Receive	Elanco Animal Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	476,993	May 2023	JPM	(2,570)	(9,897)	(12,467)
Receive	Eli Lilly & Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,278,766	May 2023	JPM	—	(2,018)	(2,018)
Receive	Eli Lilly & Company	1-Month USD OBFR + 0.20%	Monthly	USD	3,199,841	May 2023	JPM	—	(5,049)	(5,049)
Receive	Eli Lilly & Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,316,205	May 2023	JPM	—	(2,077)	(2,077)
Receive	Embecta Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	16,621	May 2023	JPM	(1)	233	232
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	31,976	May 2023	JPM	(1,252)	848	(404)
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	226,213	May 2023	JPM	—	(2,859)	(2,859)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	ENEOS Holdings, Inc.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	3,530,254	May 2023	JPM	—	\$666	\$666
Receive	Engie SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	448	May 2023	JPM	\$(71)	81	10
Receive	Engie SA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	13,834	May 2023	JPM	(2,197)	2,509	312
Receive	Etsy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	113,283	May 2023	JPM	—	(32,247)	(32,247)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	13,100	May 2023	JPM	(3,046)	2,051	(995)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	323,687	May 2023	JPM	(75,261)	50,714	(24,547)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,292,722	May 2023	JPM	(300,575)	202,540	(98,035)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	14,767	May 2023	JPM	—	(1,120)	(1,120)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	242,260	May 2023	JPM	—	(4,273)	(4,273)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	80,010	May 2023	JPM	(9,609)	8,198	(1,411)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	273,762	May 2023	JPM	—	(4,828)	(4,828)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	547,245	May 2023	JPM	—	(9,652)	(9,652)
Receive	Goldman Sachs Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	4,170,228	May 2023	JPM	—	(187,174)	(187,174)
Receive	Goldman Sachs Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,092,847	May 2023	JPM	—	(94,420)	(94,420)
Receive	HCA Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,411,233	May 2023	JPM	—	(168,835)	(168,835)
Receive	Health Catalyst, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	441,586	May 2023	JPM	(14,995)	(139,938)	(154,933)
Receive	Health Catalyst, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	30,283	May 2023	JPM	—	(10,625)	(10,625)
Receive	Health Catalyst, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	57,158	May 2023	JPM	—	(20,054)	(20,054)
Receive	Health Catalyst, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	5,790	May 2023	JPM	—	(2,031)	(2,031)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	467,436	May 2023	JPM	—	(34,290)	(34,290)
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	93,425	May 2023	JPM	(7,230)	377	(6,853)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Hologic, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	374,011	May 2023	JPM	—	\$(27,437)	\$(27,437)
Receive	Hope Education Group Company, Ltd.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	13,085	May 2023	JPM	—	(640)	(640)
Receive	HubSpot, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	130,199	May 2023	JPM	—	(26,281)	(26,281)
Receive	Humana, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,565,801	May 2023	JPM	\$(94,882)	106,307	11,425
Receive	Humana, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	720,233	May 2023	JPM	—	3,207	3,207
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,200,178	May 2023	JPM	—	(252,678)	(252,678)
Receive	IDEXX Laboratories, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	216,381	May 2023	JPM	—	(45,555)	(45,555)
Receive	Immunocore Holdings PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	254,655	May 2023	JPM	—	(18,288)	(18,288)
Receive	Immunocore Holdings PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	867,694	May 2023	JPM	—	(32,224)	(32,224)
Receive	Insulet Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,313,194	May 2023	JPM	—	(154,070)	(154,070)
Receive	Intact Financial Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	5,071,112	May 2023	JPM	—	(177,130)	(177,130)
Receive	Johnson & Johnson	1-Month USD OBFR + 0.20%	Monthly	USD	722,873	May 2023	JPM	—	11,349	11,349
Receive	Karuna Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	28,572	May 2023	JPM	(8,007)	2,497	(5,510)
Receive	KB Financial Group, Inc.	1-Month USD OBFR + 0.50%	Monthly	USD	1,911	May 2023	JPM	(144)	47	(97)
Receive	KBC Ancora	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	413,968	May 2023	JPM	—	(8,583)	(8,583)
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	435,748	May 2023	JPM	—	(39,678)	(39,678)
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	2,027,590	May 2023	JPM	—	(184,626)	(184,626)
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	36,995	May 2023	JPM	—	(3,369)	(3,369)
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	940,202	May 2023	JPM	—	(85,612)	(85,612)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	285,654	May 2023	JPM	—	\$(25,994)	\$(25,994)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.30%	Monthly	HKD	54,929	May 2023	JPM	—	(1,330)	(1,330)
Receive	Lonza Group AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	572,880	May 2023	JPM	—	(93,636)	(93,636)
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	179,480	May 2023	JPM	—	209	209
Receive	Merck & Company, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	5,494,795	May 2023	JPM	—	324,288	324,288
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	508,425	May 2023	JPM	—	(68,971)	(68,971)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	338,486	May 2023	JPM	—	(45,918)	(45,918)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	301,856	May 2023	JPM	—	(40,949)	(40,949)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	322,258	May 2023	JPM	—	(43,716)	(43,716)
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	181,763	May 2023	JPM	—	(24,657)	(24,657)
Receive	Mizrahi Tefahot Bank, Ltd.	Fixed 0.90%	Monthly	ILS	2,611,079	May 2023	JPM	—	(12,263)	(12,263)
Receive	Mizrahi Tefahot Bank, Ltd.	Fixed 0.90%	Monthly	ILS	2,610,828	May 2023	JPM	—	(6,080)	(6,080)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	330,936	May 2023	JPM	—	(16,034)	(16,034)
Receive	MongoDB, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	40,901	May 2023	JPM	\$(3,524)	(4,028)	(7,552)
Receive	NeoGenomics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	37,436	May 2023	JPM	—	(8,163)	(8,163)
Receive	NeoGenomics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	138,727	May 2023	JPM	—	(30,251)	(30,251)
Receive	NeoGenomics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	71,441	May 2023	JPM	—	(15,579)	(15,579)
Receive	NeoGenomics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	3,467	May 2023	JPM	—	(756)	(756)
Receive	Novartis AG	1-Month CHF SARON Compounded OIS + 0.20%	Monthly	CHF	689,472	May 2023	JPM	—	33,515	33,515
Receive	Ono Pharmaceutical Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	7,200,369	May 2023	JPM	—	4,431	4,431

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Palo Alto Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,376,482	May 2023	JPM	\$(335,272)	\$105,422	\$(229,850)
Receive	Patterson-UTI Energy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,540,926	May 2023	JPM	—	111,039	111,039
Receive	Peabody Energy Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	782,450	May 2023	JPM	—	(231,890)	(231,890)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,814,716	May 2023	JPM	—	(77,483)	(77,483)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	552,418	May 2023	JPM	—	(23,587)	(23,587)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	552,316	May 2023	JPM	—	(23,582)	(23,582)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,152,131	May 2023	JPM	—	(49,193)	(49,193)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	941,996	May 2023	JPM	—	(40,220)	(40,220)
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	409,920	May 2023	JPM	—	(8,508)	(8,508)
Receive	Popular, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	192,832	May 2023	JPM	—	(5,801)	(5,801)
Receive	Popular, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	496,427	May 2023	JPM	(1,606)	(13,327)	(14,933)
Receive	Popular, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	928,389	May 2023	JPM	—	(27,927)	(27,927)
Receive	POSCO Holdings, Inc.	1-Month USD OBFR + 0.50%	Monthly	USD	1,483,375	May 2023	JPM	—	(63,309)	(63,309)
Receive	Quidel Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	523,562	May 2023	JPM	—	(67,633)	(67,633)
Receive	Quidel Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	6,237	May 2023	JPM	(890)	84	(806)
Receive	Quidel Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	171,749	May 2023	JPM	(24,521)	2,335	(22,186)
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	47,864,280	May 2023	JPM	(12,028)	14,676	2,648
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	13,431,160	May 2023	JPM	—	743	743
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	2,796,990	May 2023	JPM	—	155	155
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	13,725,580	May 2023	JPM	(3,449)	4,208	759
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	47,569,860	May 2023	JPM	(11,954)	14,586	2,632
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	25,102,810	May 2023	JPM	(6,308)	7,697	1,389
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	4,864,940	May 2023	JPM	—	269	269

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	5,362,650	May 2023	JPM	—	\$297	\$297
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	9,940,180	May 2023	JPM	\$(2,498)	3,048	550
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	12,730,160	May 2023	JPM	(3,199)	3,903	704
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	3,967,660	May 2023	JPM	—	220	220
Receive	Richter Gedeon Nyrt	Fixed 0.75%	Monthly	HUF	14,104,120	May 2023	JPM	—	780	780
Receive	Rohm Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	39,984,000	May 2023	JPM	(42,471)	31,308	(11,163)
Receive	Sempra Energy	1-Month USD OBFRR + 0.20%	Monthly	USD	4,786	May 2023	JPM	—	10,543	10,543
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	102,745	May 2023	JPM	—	(443)	(443)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	48,397	May 2023	JPM	—	(209)	(209)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	71,146	May 2023	JPM	—	(307)	(307)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	57,808	May 2023	JPM	—	(249)	(249)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	68,724	May 2023	JPM	—	(297)	(297)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	73,560	May 2023	JPM	—	(317)	(317)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	242,209	May 2023	JPM	—	(1,045)	(1,045)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	304,549	May 2023	JPM	—	\$(1,314)	\$(1,314)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	77,677	May 2023	JPM	—	(371)	(371)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	180,335	May 2023	JPM	—	(778)	(778)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	67,868	May 2023	JPM	\$(21)	(272)	(293)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	72,556	May 2023	JPM	(22)	(291)	(313)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	216,856	May 2023	JPM	—	(936)	(936)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	46,909	May 2023	JPM	—	(202)	(202)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	69,892	May 2023	JPM	—	(302)	(302)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	64,477	May 2023	JPM	—	(278)	(278)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	41,088	May 2023	JPM	—	(177)	(177)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.30%	Monthly	HKD	90,159	May 2023	JPM	\$(28)	\$(361)	\$(389)
Receive	Snap, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	535,815	May 2023	JPM	—	(52,297)	(52,297)
Receive	Stryker Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	506,928	May 2023	JPM	(28,490)	(21,803)	(50,293)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	227,168	May 2023	JPM	—	(23,545)	(23,545)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	12,227	May 2023	JPM	(1,001)	(266)	(1,267)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	387,767	May 2023	JPM	—	(64,579)	(64,579)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	905,360	May 2023	JPM	—	(150,780)	(150,780)
Receive	Thermo Fisher Scientific, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,096,694	May 2023	JPM	(92,968)	34,329	(58,639)
Receive	Thermo Fisher Scientific, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	729,766	May 2023	JPM	—	(39,047)	(39,047)
Receive	Thermo Fisher Scientific, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,268,472	May 2023	JPM	—	(67,872)	(67,872)
Receive	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	98,171,506	May 2023	JPM	—	11,925	11,925
Receive	TOPIX Banks Index	1-Month JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	230,577,835	May 2023	JPM	(131,866)	159,893	28,027
Receive	Trupanion, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	113,150	May 2023	JPM	(753)	(34,756)	(35,509)
Receive	UniCredit SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	120,502	May 2023	JPM	—	(4,389)	(4,389)
Receive	UniCredit SpA	1-Month EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	947,851	May 2023	JPM	(13,365)	(21,162)	(34,527)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	3,530,088	May 2023	JPM	(210,608)	146,588	(64,020)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,351,354	May 2023	JPM	(80,623)	56,116	(24,507)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	555,556	May 2023	JPM	—	(10,075)	(10,075)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,664,598	May 2023	JPM	—	(30,188)	(30,188)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	363,468	May 2023	JPM	—	\$(6,592)	\$(6,592)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,874,291	May 2023	JPM	—	(33,991)	(33,991)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	698,458	May 2023	JPM	\$(41,671)	29,004	(12,667)
Receive	Waters Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,516,673	May 2023	JPM	—	(12,100)	(12,100)
Receive	Abcam PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	13,319	May 2023	MSI	—	(1,841)	(1,841)
Receive	Abcam PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	206,694	May 2023	MSI	—	(28,572)	(28,572)
Receive	Abcam PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	212,737	May 2023	MSI	—	(29,407)	(29,407)
Receive	Acciona SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	1,738,239	May 2023	MSI	—	(102,174)	(102,174)
Receive	Adobe, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	49,355	May 2023	MSI	—	(3,432)	(3,432)
Receive	Advanced Micro Devices, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	27,416	May 2023	MSI	—	(2,448)	(2,448)
Receive	Advanced Micro Devices, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	283,360	May 2023	MSI	—	(25,306)	(25,306)
Receive	Advanced Micro Devices, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	61,780	May 2023	MSI	—	(5,517)	(5,517)
Receive	AerCap Holdings NV	1-Month USD OBFR + 0.50%	Monthly	USD	1,448,456	May 2023	MSI	—	(102,403)	(102,403)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	741,687	May 2023	MSI	—	(56,190)	(56,190)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	499,209	May 2023	MSI	—	(37,820)	(37,820)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	422,471	May 2023	MSI	—	(32,006)	(32,006)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	265,847	May 2023	MSI	—	(20,140)	(20,140)
Receive	Airbnb, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	75,909	May 2023	MSI	—	(5,751)	(5,751)
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	164,674	May 2023	MSI	—	3,432	3,432

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	206,070	May 2023	MSI	—	\$4,294	\$4,294
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	204,528	May 2023	MSI	—	4,262	4,262
Receive	ALD SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	197,867	May 2023	MSI	—	4,123	4,123
Receive	Align Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	849,507	May 2023	MSI	—	(242,860)	(242,860)
Receive	Allfunds Group PLC	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	320,145	May 2023	MSI	—	(40,019)	(40,019)
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.25%	Monthly	USD	44,810	May 2023	MSI	—	(6,657)	(6,657)
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.25%	Monthly	USD	676,858	May 2023	MSI	—	(100,558)	(100,558)
Receive	Alnylam Pharmaceuticals, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	736,396	May 2023	MSI	—	(109,392)	(109,392)
Receive	Alphabet, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	334,512	May 2023	MSI	—	(35,599)	(35,599)
Receive	Alphabet, Inc., Class C	1-Month USD OBFR + 0.20%	Monthly	USD	51,184	May 2023	MSI	—	(5,206)	(5,206)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	201,676	May 2023	MSI	—	(37,713)	(37,713)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	253,623	May 2023	MSI	—	(47,356)	(47,356)
Receive	Amazon.com, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	165,008	May 2023	MSI	—	(30,810)	(30,810)
Receive	Amedisys, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	763,558	May 2023	MSI	—	(118,408)	(118,408)
Receive	Amedisys, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	861,287	May 2023	MSI	—	(133,564)	(133,564)
Receive	American Express Company	1-Month USD OBFR + 0.20%	Monthly	USD	1,179,565	May 2023	MSI	—	(59,332)	(59,332)
Receive	Amicus Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	239,002	May 2023	MSI	—	(25,656)	(25,656)
Receive	Amicus Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	497,766	May 2023	MSI	—	(53,434)	(53,434)
Receive	Aneka Tambang Tbk	1-Month USD OBFR + 0.75%	Monthly	USD	25,417	May 2023	MSI	—	(2,943)	(2,943)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Aneka Tambang Tbk	1-Month USD OBFR + 0.75%	Monthly	USD	6,890	May 2023	MSI	—	\$(798)	\$(798)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.50%	Monthly	USD	56,937	May 2023	MSI	—	(1,237)	(1,237)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,196,712	May 2023	MSI	—	(25,900)	(25,900)
Receive	Anthem, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	54,886	May 2023	MSI	—	(1,188)	(1,188)
Receive	Arch Capital Group, Ltd.	1-Month USD OBFR + 0.20%	Monthly	USD	4,352,550	May 2023	MSI	—	(266,462)	(266,462)
Receive	Arch Capital Group, Ltd.	1-Month USD OBFR + 0.20%	Monthly	USD	711,360	May 2023	MSI	—	(43,549)	(43,549)
Receive	Ares Management Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	208,619	May 2023	MSI	—	(28,468)	(28,468)
Receive	Ares Management Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	499,505	May 2023	MSI	—	(68,161)	(68,161)
Receive	Aris Water Solution, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	466,894	May 2023	MSI	—	(46,043)	(46,043)
Receive	Aris Water Solution, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	345,097	May 2023	MSI	—	(34,032)	(34,032)
Receive	Arista Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,360,688	May 2023	MSI	—	(114,829)	(114,829)
Receive	Arista Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	676,306	May 2023	MSI	—	(57,074)	(57,074)
Receive	Arista Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,254,807	May 2023	MSI	—	(105,893)	(105,893)
Receive	ASML Holding NV, NYRS	1-Month USD OBFR + 0.20%	Monthly	USD	349,420	May 2023	MSI	—	(24,180)	(24,180)
Receive	ASML Holding NV, NYRS	1-Month USD OBFR + 0.20%	Monthly	USD	72,064	May 2023	MSI	—	(4,987)	(4,987)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	3,668,324	May 2023	MSI	\$(4,148)	3,168	(980)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	1,755,407	May 2023	MSI	—	(469)	(469)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,551,247	May 2023	MSI	—	(681)	(681)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,072,499	May 2023	MSI	\$(2,343)	\$1,789	\$(554)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	897,393	May 2023	MSI	—	(240)	(240)
Receive	Astellas Pharma, Inc.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	5,075,553	May 2023	MSI	—	(1,355)	(1,355)
Receive	AstraZeneca PLC	1-Month GBP SONIA Compounded OIS + 0.50%	Monthly	GBP	661,500	May 2023	MSI	—	8,602	8,602
Receive	AstraZeneca PLC	1-Month GBP SONIA Compounded OIS + 0.50%	Monthly	GBP	143,535	May 2023	MSI	—	1,866	1,866
Receive	AstraZeneca PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	357,000	May 2023	MSI	—	4,667	4,667
Receive	Atlassian Corp. PLC, Class A	1-Month USD OBFRR + 0.20%	Monthly	USD	597,790	May 2023	MSI	—	(79,202)	(79,202)
Receive	Atlassian Corp. PLC, Class A	1-Month USD OBFRR + 0.20%	Monthly	USD	39,645	May 2023	MSI	—	(5,253)	(5,253)
Receive	Atlassian Corp. PLC, Class A	1-Month USD OBFRR + 0.20%	Monthly	USD	890,064	May 2023	MSI	—	—	—
Receive	Australia & New Zealand Banking Group, Ltd.	1-Month AUD BBSW + 0.40%	Monthly	AUD	483,905	May 2023	MSI	—	(10,115)	(10,115)
Receive	Australia & New Zealand Banking Group, Ltd.	1-Month AUD BBSW + 0.40%	Monthly	AUD	1,167,581	May 2023	MSI	—	(24,406)	(24,406)
Receive	AXA SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	24,383	May 2023	MSI	—	(1,464)	(1,464)
Receive	AXA SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	494,680	May 2023	MSI	—	(29,694)	(29,694)
Receive	Banco Bradesco SA, ADR	1-Month USD OBFRR + 0.20%	Monthly	USD	2,183,471	May 2023	MSI	185,203	(662,137)	(476,934)
Receive	Banco Bradesco SA, ADR	1-Month USD OBFRR + 0.20%	Monthly	USD	2,189,174	May 2023	MSI	191,869	(671,841)	(479,972)
Receive	Banco Bradesco SA, ADR	1-Month USD OBFRR + 0.20%	Monthly	USD	0	May 2023	MSI	—	170,953	170,953

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Banco Bradesco SA, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	0	May 2023	MSI	—	\$170,507	\$170,507
Receive	Banco do Brasil SA	1-Month USD OBFR + 0.55%	Monthly	USD	228,003	May 2023	MSI	\$(15,442)	(16,417)	(31,859)
Receive	Banco do Brasil SA	1-Month USD OBFR + 0.55%	Monthly	USD	696,440	May 2023	MSI	(25,633)	(71,682)	(97,315)
Receive	Banco do Brasil SA	1-Month USD OBFR + 0.55%	Monthly	USD	215,572	May 2023	MSI	—	(30,122)	(30,122)
Receive	Bank Rakyat Indonesia Persero Tbk PT	1-Month USD OBFR + 0.75%	Monthly	USD	65,757	May 2023	MSI	—	3,337	3,337
Receive	Bank Rakyat Indonesia Persero Tbk PT	1-Month USD OBFR + 0.75%	Monthly	USD	1,250,404	May 2023	MSI	—	63,461	63,461
Receive	Bank Rakyat Indonesia Persero Tbk PT	1-Month USD OBFR + 0.75%	Monthly	USD	330,088	May 2023	MSI	(7,560)	24,313	16,753
Receive	BAWAG Group AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	913,862	May 2023	MSI	—	(1,059)	(1,059)
Receive	Baxter International, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	18,443	May 2023	MSI	—	(965)	(965)
Receive	Bayer AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	3,043,630	May 2023	MSI	—	(192,404)	(192,404)
Receive	Bio-Techne Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	13,186	May 2023	MSI	—	(1,038)	(1,038)
Receive	Block, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	442,282	May 2023	MSI	—	—	—
Receive	Bloomerry Resorts Corp.	1-Month USD OBFR + 0.75%	Monthly	USD	15,397	May 2023	MSI	—	(341)	(341)
Receive	Blueprint Medicines Corp.	1-Month USD OBFR + 0.50%	Monthly	USD	198,262	May 2023	MSI	—	(20,169)	(20,169)
Receive	Blueprint Medicines Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	24,353	May 2023	MSI	—	(2,475)	(2,475)
Receive	Blueprint Medicines Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	19,482	May 2023	MSI	—	(1,980)	(1,980)
Receive	Blueprint Medicines Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	101,241	May 2023	MSI	—	(10,290)	(10,290)
Receive	Boston Scientific Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	61,936	May 2023	MSI	—	(2,318)	(2,318)
Receive	British American Tobacco PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	4,787,828	May 2023	MSI	—	201,484	201,484

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Bumble, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	53,069	May 2023	MSI	—	\$(895)	\$(895)
Receive	Bumble, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	253,185	May 2023	MSI	—	4,065	4,065
Receive	Bumble, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	215,748	May 2023	MSI	—	(3,761)	(3,761)
Receive	Caesars Entertainment, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,676,227	May 2023	MSI	—	(51,507)	(51,507)
Receive	Cano Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	298,291	May 2023	MSI	—	34,492	34,492
Receive	Cardlytics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	81,414	May 2023	MSI	—	(21,529)	(21,529)
Receive	Cardlytics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	26,813	May 2023	MSI	—	(7,091)	(7,091)
Receive	Celldex Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	219,420	May 2023	MSI	—	(17,305)	(17,305)
Receive	Celldex Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	116,425	May 2023	MSI	—	(9,182)	(9,182)
Receive	Celldex Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	66,950	May 2023	MSI	—	(5,280)	(5,280)
Receive	Celldex Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	602,650	May 2023	MSI	—	(47,530)	(47,530)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	302,428	May 2023	MSI	—	(17,560)	(17,560)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	120,054	May 2023	MSI	—	(6,971)	(6,971)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	120,173	May 2023	MSI	—	(6,978)	(6,978)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	186,068	May 2023	MSI	—	(10,804)	(10,804)
Receive	Ceridian HCM Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	42,481	May 2023	MSI	—	(2,467)	(2,467)
Receive	China Gas Holdings, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	4,024,962	May 2023	MSI	—	12,848	12,848
Receive	Cia de Saneamento Basico do Estado de Sao Paulo, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	1,914,070	May 2023	MSI	—	(271,882)	(271,882)
Receive	Discovery, Ltd.	1-Month ZAR JIBAR + 0.80%	Monthly	ZAR	2	May 2023	MSI	—	151,917	151,917
Receive	Discovery, Ltd.	1-Month ZAR JIBAR + 0.80%	Monthly	ZAR	1	May 2023	MSI	—	139,483	139,483
Receive	Discovery, Ltd.	1-Month ZAR JIBAR + 0.80%	Monthly	ZAR	1	May 2023	MSI	—	86,117	86,117
Receive	Discovery, Ltd.	1-Month ZAR JIBAR + 0.80%	Monthly	ZAR	2	May 2023	MSI	—	183,996	183,996

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Discovery, Ltd.	1-Month ZAR JIBAR + 0.80%	Monthly	ZAR	1	May 2023	MSI	—	\$129,180	\$129,180
Receive	DISH Network Corp., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	77,833	May 2023	MSI	—	(10,562)	(10,562)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	291,570	May 2023	MSI	—	(18,955)	(18,955)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	515,088	May 2023	MSI	—	(33,483)	(33,483)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	755,917	May 2023	MSI	—	(49,139)	(49,139)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	156,327	May 2023	MSI	—	(10,162)	(10,162)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	156,286	May 2023	MSI	—	(10,159)	(10,159)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	178,150	May 2023	MSI	—	(11,581)	(11,581)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	190,415	May 2023	MSI	—	(12,378)	(12,378)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,371,873	May 2023	MSI	—	(89,179)	(89,179)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	138,237	May 2023	MSI	—	(8,986)	(8,986)
Receive	Dynatrace, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	964,626	May 2023	MSI	—	(62,706)	(62,706)
Receive	Edwards Lifesciences Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	41,271	May 2023	MSI	—	(4,678)	(4,678)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	15,418,368	May 2023	MSI	—	(100)	(100)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	4,674,840	May 2023	MSI	—	(30)	(30)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	1,187,352	May 2023	MSI	—	(8)	(8)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	4,032,408	May 2023	MSI	—	(26)	(26)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,988,456	May 2023	MSI	—	(19)	(19)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	1,772,424	May 2023	MSI	—	\$(11)	\$(11)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,391,912	May 2023	MSI	—	(15)	(15)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,793,432	May 2023	MSI	—	(18)	(18)
Receive	Eisai Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	2,391,912	May 2023	MSI	—	(15)	(15)
Receive	Encompass Health Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	777,798	May 2023	MSI	—	(28,225)	(28,225)
Receive	Endeavour Mining PLC	1-Month CAD CDOR + 0.20%	Monthly	CAD	2,390,090	May 2023	MSI	—	(148,484)	(148,484)
Receive	Endeavour Mining PLC	1-Month CAD CDOR + 0.20%	Monthly	CAD	721,077	May 2023	MSI	—	(44,797)	(44,797)
Receive	Etsy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	474,137	May 2023	MSI	—	(74,241)	(74,241)
Receive	Etsy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	152,117	May 2023	MSI	—	(23,819)	(23,819)
Receive	Etsy, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	185,700	May 2023	MSI	—	(29,077)	(29,077)
Receive	Fidelity National Financial, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,077,421	May 2023	MSI	—	(55,851)	(55,851)
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	350,844	May 2023	MSI	—	3,843	3,843
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	472,583	May 2023	MSI	—	5,176	5,176
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,067,775	May 2023	MSI	—	11,696	11,696
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	186,093	May 2023	MSI	—	2,038	2,038
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	552,617	May 2023	MSI	—	6,053	6,053
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,292,198	May 2023	MSI	—	14,154	14,154
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,463,590	May 2023	MSI	—	16,031	16,031
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	389,608	May 2023	MSI	—	4,267	4,267
Receive	Five9, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	132,955	May 2023	MSI	—	1,456	1,456

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	220,669	May 2023	MSI	—	\$(5,368)	\$(5,368)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	415,768	May 2023	MSI	—	(10,115)	(10,115)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	314,767	May 2023	MSI	—	(7,658)	(7,658)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	472,022	May 2023	MSI	—	(11,483)	(11,483)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	671,468	May 2023	MSI	—	(16,335)	(16,335)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	68,783	May 2023	MSI	—	(1,673)	(1,673)
Receive	FleetCor Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,708,076	May 2023	MSI	—	(41,554)	(41,554)
Receive	Flowserve Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	676,404	May 2023	MSI	—	(79,152)	(79,152)
Receive	Garfeng Lithium Company, Ltd., Class A	1-Month USD OBFR + 0.70%	Monthly	USD	10,745	May 2023	MSI	\$2	(800)	(798)
Receive	Genus PLC	1-Month GBP SONIA Compounded OIS + 0.50%	Monthly	GBP	331,250	May 2023	MSI	—	(23,933)	(23,933)
Receive	Global Blood Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,699,401	May 2023	MSI	—	(166,114)	(166,114)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	343,094	May 2023	MSI	—	(7,958)	(7,958)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	476,854	May 2023	MSI	—	(11,061)	(11,061)
Receive	Global Payments, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	134,181	May 2023	MSI	—	(3,112)	(3,112)
Receive	Grifols SA	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	82,365	May 2023	MSI	—	(887)	(887)
Receive	Hikma Pharmaceuticals PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	152,308	May 2023	MSI	—	(17,117)	(17,117)
Receive	Horizon Therapeutics PLC	1-Month USD OBFR + 0.20%	Monthly	USD	5,500,318	May 2023	MSI	—	(800,669)	(800,669)
Receive	HubSpot, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	214,513	May 2023	MSI	—	(26,729)	(26,729)
Receive	HubSpot, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	84,072	May 2023	MSI	—	(10,476)	(10,476)
Receive	Humana, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	45,397	May 2023	MSI	—	(869)	(869)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Hypera SA	1-Month USD OBFR + 0.55%	Monthly	USD	107,342	May 2023	MSI	—	\$(6,725)	\$(6,725)
Receive	Hypera SA	1-Month USD OBFR + 0.55%	Monthly	USD	141,920	May 2023	MSI	\$(36,368)	26,382	(9,986)
Receive	Hypera SA	1-Month USD OBFR + 0.55%	Monthly	USD	245,085	May 2023	MSI	—	(17,244)	(17,244)
Receive	Hypera SA	1-Month USD OBFR + 0.55%	Monthly	USD	642,544	May 2023	MSI	—	(45,210)	(45,210)
Receive	Hypera SA	1-Month USD OBFR + 0.55%	Monthly	USD	309,379	May 2023	MSI	—	(21,768)	(21,768)
Receive	Illumina, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,085,803	May 2023	MSI	—	(126,906)	(126,906)
Receive	Immunocore Holdings PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	426,110	May 2023	MSI	—	(24,227)	(24,227)
Receive	Immunocore Holdings PLC, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	108,204	May 2023	MSI	—	(6,152)	(6,152)
Receive	Inari Medical, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	685,704	May 2023	MSI	—	(49,251)	(49,251)
Receive	Insulet Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,191,452	May 2023	MSI	—	(83,684)	(83,684)
Receive	Intuit, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	104,127	May 2023	MSI	—	(11,181)	(11,181)
Receive	Intuit, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	46,435	May 2023	MSI	—	(4,986)	(4,986)
Receive	Jamf Holding Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,019,416	May 2023	MSI	—	(53,782)	(53,782)
Receive	Jamf Holding Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	605,109	May 2023	MSI	—	(31,924)	(31,924)
Receive	Jamf Holding Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	479,815	May 2023	MSI	—	(25,314)	(25,314)
Receive	Johnson & Johnson	1-Month USD OBFR + 0.20%	Monthly	USD	9,949	May 2023	MSI	—	155	155
Receive	Johnson & Johnson	1-Month USD OBFR + 0.20%	Monthly	USD	1,444,553	May 2023	MSI	—	22,537	22,537
Receive	KLA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	39,344	May 2023	MSI	—	(1,039)	(1,039)
Receive	KLA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	40,000	May 2023	MSI	—	(1,057)	(1,057)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	6,849	May 2023	MSI	—	(692)	(692)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	68,488	May 2023	MSI	—	(6,923)	(6,923)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	62,132	May 2023	MSI	—	\$(6,281)	\$(6,281)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	33,751	May 2023	MSI	—	(3,412)	(3,412)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	54,790	May 2023	MSI	—	(5,538)	(5,538)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	82,185	May 2023	MSI	—	(8,308)	(8,308)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	109,580	May 2023	MSI	—	(11,077)	(11,077)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	27,395	May 2023	MSI	—	(2,769)	(2,769)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	54,790	May 2023	MSI	—	(5,538)	(5,538)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.50%	Monthly	EUR	191,765	May 2023	MSI	—	(19,385)	(19,385)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	36,408	May 2023	MSI	—	(3,680)	(3,680)
Receive	Koninklijke Philips NV	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	19,122	May 2023	MSI	—	(1,933)	(1,933)
Receive	Korea Electric Power Corp.	1-Month USD OBSFR + 0.55%	Monthly	USD	310,080	May 2023	MSI	—	8,449	8,449
Receive	Korea Electric Power Corp.	1-Month USD OBSFR + 0.55%	Monthly	USD	880,336	May 2023	MSI	—	23,987	23,987
Receive	Korea Electric Power Corp.	1-Month USD OBSFR + 0.55%	Monthly	USD	876,766	May 2023	MSI	—	23,890	23,890
Receive	Kymera Therapeutics, Inc.	1-Month USD OBSFR + 0.20%	Monthly	USD	98,600	May 2023	MSI	—	(12,560)	(12,560)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	113,793	May 2023	MSI	—	\$(11,452)	\$(11,452)
Receive	Laboratory Corp. of America Holdings	1-Month USD OBFR + 0.20%	Monthly	USD	660,321	May 2023	MSI	—	(66,453)	(66,453)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	224,769	May 2023	MSI	—	(1,866)	(1,866)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	265,501	May 2023	MSI	—	(2,204)	(2,204)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	275,060	May 2023	MSI	—	(2,284)	(2,284)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	212,399	May 2023	MSI	—	(1,763)	(1,763)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	265,503	May 2023	MSI	—	(2,204)	(2,204)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	424,804	May 2023	MSI	—	(3,527)	(3,527)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	92,666	May 2023	MSI	—	(769)	(769)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	116,820	May 2023	MSI	—	(970)	(970)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	8,497	May 2023	MSI	—	(71)	(71)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	40,356	May 2023	MSI	—	(335)	(335)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	91,333	May 2023	MSI	—	(758)	(758)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	274,000	May 2023	MSI	—	(2,275)	(2,275)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	89,365	May 2023	MSI	—	(742)	(742)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	98,170	May 2023	MSI	—	(815)	(815)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	570,927	May 2023	MSI	—	(4,740)	(4,740)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	49,608	May 2023	MSI	—	(412)	(412)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	224,640	May 2023	MSI	—	(1,865)	(1,865)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	110,916	May 2023	MSI	—	(921)	(921)
Receive	Lifetech Scientific Corp.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	110,916	May 2023	MSI	—	(921)	(921)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	94,718	May 2023	MSI	—	(9,647)	(9,647)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	248,924	May 2023	MSI	—	\$(25,352)	\$(25,352)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	63,792	May 2023	MSI	—	(6,497)	(6,497)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	340,956	May 2023	MSI	—	(34,725)	(34,725)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	383,998	May 2023	MSI	—	(39,109)	(39,109)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	93,524	May 2023	MSI	—	(9,525)	(9,525)
Receive	Lightspeed Commerce, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	108,029	May 2023	MSI	—	(11,002)	(11,002)
Receive	M&T Bank Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	990,134	May 2023	MSI	—	46,376	46,376
Receive	M&T Bank Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	457,585	May 2023	MSI	—	21,432	21,432
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	389,331	May 2023	MSI	—	(22,704)	(22,704)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	470,630	May 2023	MSI	—	(27,445)	(27,445)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	138,152	May 2023	MSI	—	(8,056)	(8,056)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	201,363	May 2023	MSI	—	(11,743)	(11,743)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	192,659	May 2023	MSI	—	(11,235)	(11,235)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	283,217	May 2023	MSI	—	(16,516)	(16,516)
Receive	Marvell Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	566,496	May 2023	MSI	—	(33,035)	(33,035)
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.50%	Monthly	USD	1,986,306	May 2023	MSI	—	38,861	38,861
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	689,338	May 2023	MSI	—	13,550	13,550
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	337,533	May 2023	MSI	—	6,635	6,635
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	469,549	May 2023	MSI	—	9,230	9,230
Receive	Mastercard, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	114,890	May 2023	MSI	—	2,258	2,258
Receive	Meta Platforms, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	70,397	May 2023	MSI	—	(3,451)	(3,451)
Receive	Micron Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,568,715	May 2023	MSI	—	(63,307)	(63,307)
Receive	Micron Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	596,664	May 2023	MSI	—	(24,079)	(24,079)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Micron Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	429,959	May 2023	MSI	—	\$(17,351)	\$(17,351)
Receive	Micron Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	132,054	May 2023	MSI	—	(5,329)	(5,329)
Receive	Micron Technology, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	81,680	May 2023	MSI	—	(3,296)	(3,296)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.50%	Monthly	USD	1,406,244	May 2023	MSI	—	(81,956)	(81,956)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	444,567	May 2023	MSI	—	(25,869)	(25,869)
Receive	Molina Healthcare, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	31,945	May 2023	MSI	—	(1,859)	(1,859)
Receive	MongoDB, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	777,028	May 2023	MSI	—	(89,652)	(89,652)
Receive	MongoDB, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,482,650	May 2023	MSI	—	(171,065)	(171,065)
Receive	MongoDB, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	439,259	May 2023	MSI	—	(50,681)	(50,681)
Receive	MongoDB, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	87,050	May 2023	MSI	—	(10,044)	(10,044)
Receive	Morphic Holding, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,951,811	May 2023	MSI	—	(389,125)	(389,125)
Receive	NanoString Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	195,960	May 2023	MSI	—	(21,412)	(21,412)
Receive	NanoString Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	4,490	May 2023	MSI	—	(491)	(491)
Receive	NeoGenomics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	50,115	May 2023	MSI	—	(9,988)	(9,988)
Receive	Nippon Shinyaku Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	16,352,000	May 2023	MSI	—	(1,854)	(1,854)
Receive	Nippon Shinyaku Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	26,718,720	May 2023	MSI	—	(3,029)	(3,029)
Receive	Nippon Shinyaku Company, Ltd.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	68,185,600	May 2023	MSI	—	(7,730)	(7,730)
Receive	Novartis AG	1-Month CHF SARON Compounded OIS + 0.30%	Monthly	CHF	647,863	May 2023	MSI	—	(8,633)	(8,633)
Receive	NVIDIA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,402,390	May 2023	MSI	—	(208,557)	(208,557)
Receive	NVIDIA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	550,674	May 2023	MSI	—	(81,894)	(81,894)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	NVIDIA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	705,987	May 2023	MSI	—	\$(104,991)	\$(104,991)
Receive	NVIDIA Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	81,033	May 2023	MSI	—	(12,051)	(12,051)
Receive	Owens & Minor, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	15,617	May 2023	MSI	—	(2,772)	(2,772)
Receive	Palo Alto Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	410,213	May 2023	MSI	—	(37,588)	(37,588)
Receive	Palo Alto Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	575,162	May 2023	MSI	—	(52,702)	(52,702)
Receive	Palo Alto Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	119,233	May 2023	MSI	—	(10,925)	(10,925)
Receive	Palo Alto Networks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	128,500	May 2023	MSI	—	(11,775)	(11,775)
Receive	Panasonic Holdings Corp.	1-Month JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	13,554,000	May 2023	MSI	—	3,891	3,891
Receive	Pembina Pipeline Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	2,629,702	May 2023	MSI	—	(44,830)	(44,830)
Receive	Pembina Pipeline Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	223,607	May 2023	MSI	—	(3,812)	(3,812)
Receive	Pembina Pipeline Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	844,039	May 2023	MSI	—	(14,389)	(14,389)
Receive	Pembina Pipeline Corp.	1-Month CAD CDOR + 0.20%	Monthly	CAD	3,376,006	May 2023	MSI	—	(57,553)	(57,553)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	51,970	May 2023	MSI	—	(3,351)	(3,351)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	225,488	May 2023	MSI	—	(14,539)	(14,539)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	186,512	May 2023	MSI	—	(12,026)	(12,026)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	43,342	May 2023	MSI	—	(2,795)	(2,795)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	203,858	May 2023	MSI	—	(13,145)	(13,145)
Receive	Perella Weinberg Partners	1-Month USD OBFR + 0.20%	Monthly	USD	162,328	May 2023	MSI	—	(10,467)	(10,467)
Receive	Petroleo Brasileiro SA, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	1,078,346	May 2023	MSI	—	9,326	9,326
Receive	Pfizer, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	192,171	May 2023	MSI	—	(10,299)	(10,299)
Receive	Primoris Services Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	464,480	May 2023	MSI	—	(71,467)	(71,467)
Receive	PTC Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	65,071	May 2023	MSI	—	(11,380)	(11,380)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	903,301	May 2023	MSI	—	\$(62,526)	\$(62,526)
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	96,928	May 2023	MSI	—	(6,709)	(6,709)
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	211,510	May 2023	MSI	—	(14,641)	(14,641)
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	66,584	May 2023	MSI	—	(4,609)	(4,609)
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	31,246	May 2023	MSI	—	(2,163)	(2,163)
Receive	Public Power Corp. SA	1-Month EUR ESTR Compounded OIS + 1.50%	Monthly	EUR	8,705	May 2023	MSI	—	(603)	(603)
Receive	Quidel Corp.	1-Month USD OBFRA + 0.20%	Monthly	USD	104,625	May 2023	MSI	—	(8,650)	(8,650)
Receive	Regeneron Pharmaceuticals, Inc.	1-Month USD OBFRA + 0.20%	Monthly	USD	3,960,966	May 2023	MSI	—	(351,650)	(351,650)
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	455,063	May 2023	MSI	—	1,793	1,793
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	489,843	May 2023	MSI	—	1,930	1,930
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	59,089	May 2023	MSI	—	233	233
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	12,839	May 2023	MSI	—	51	51
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	41,181	May 2023	MSI	—	162	162

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	55,204	May 2023	MSI	—	\$217	\$217
Receive	Rothschild & Company	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	426,092	May 2023	MSI	—	1,679	1,679
Receive	S&P Global, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	3,431,070	May 2023	MSI	—	(124,062)	(124,062)
Receive	Sage Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	543,318	May 2023	MSI	—	(37,036)	(37,036)
Receive	Sarepta Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,053,953	May 2023	MSI	—	(197,970)	(197,970)
Receive	Seagen, Inc.	1-Month USD OBFR + 0.25%	Monthly	USD	548,971	May 2023	MSI	—	(50,966)	(50,966)
Receive	Seagen, Inc.	1-Month USD OBFR + 0.25%	Monthly	USD	754,293	May 2023	MSI	—	(70,028)	(70,028)
Receive	Seagen, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	158,829	May 2023	MSI	—	(14,743)	(14,743)
Receive	Seagen, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	171,968	May 2023	MSI	—	(15,963)	(15,963)
Receive	Seagen, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,547,139	May 2023	MSI	—	(143,613)	(143,613)
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	8,104	May 2023	MSI	—	37	37
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	23,827	May 2023	MSI	—	110	110
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	25,068	May 2023	MSI	—	116	116
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	3,625	May 2023	MSI	—	17	17
Receive	Serco Group PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	8,287	May 2023	MSI	—	38	38
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	6,584	May 2023	MSI	—	(18)	(18)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	29,677	May 2023	MSI	—	\$(80)	\$(80)
Receive	Smith & Nephew PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	532,903	May 2023	MSI	—	39,205	39,205
Receive	Smith & Nephew PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	1,361,250	May 2023	MSI	—	100,146	100,146
Receive	Smith & Nephew PLC	1-Month GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	191,788	May 2023	MSI	—	14,110	14,110
Receive	Snap, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	619,238	May 2023	MSI	—	(38,101)	(38,101)
Receive	Snap, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	514,073	May 2023	MSI	—	(16,487)	(16,487)
Receive	Snowflake, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	488,671	May 2023	MSI	—	(53,291)	(53,291)
Receive	Stoke Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	151,021	May 2023	MSI	—	(35,540)	(35,540)
Receive	Stoke Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	226,522	May 2023	MSI	—	(53,307)	(53,307)
Receive	Stoke Therapeutics, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	33,418	May 2023	MSI	—	(7,864)	(7,864)
Receive	Stryker Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	21,494	May 2023	MSI	—	(1,415)	(1,415)
Receive	Stryker Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	304,537	May 2023	MSI	—	(20,046)	(20,046)
Receive	Stryker Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	258,701	May 2023	MSI	—	(17,029)	(17,029)
Receive	Stryker Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	1,308,007	May 2023	MSI	—	(86,100)	(86,100)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	168,540	May 2023	MSI	—	(11,642)	(11,642)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	236,285	May 2023	MSI	—	(16,322)	(16,322)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	281,344	May 2023	MSI	—	(19,434)	(19,434)
Receive	Syneos Health, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	808,550	May 2023	MSI	—	(55,851)	(55,851)
Receive	Synovus Financial Corp.	1-Month USD OBFR + 0.20%	Monthly	USD	39,993	May 2023	MSI	—	(3,527)	(3,527)

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Talanx AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	487,468	May 2023	MSI	—	\$(6,774)	\$(6,774)
Receive	Talanx AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	3,395	May 2023	MSI	—	(47)	(47)
Receive	Talanx AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	300,828	May 2023	MSI	—	(4,181)	(4,181)
Receive	Talanx AG	1-Month EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	2,082,472	May 2023	MSI	—	(28,940)	(28,940)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.50%	Monthly	USD	3,924	May 2023	MSI	—	(498)	(498)
Receive	Teleflex, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	26,815	May 2023	MSI	—	(3,398)	(3,398)
Receive	Tenaris SA, ADR	1-Month USD OBFR + 0.20%	Monthly	USD	2,472,261	May 2023	MSI	—	(211,659)	(211,659)
Receive	Trupanion, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	280,956	May 2023	MSI	—	(52,923)	(52,923)
Receive	Trupanion, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	40,596	May 2023	MSI	—	(7,647)	(7,647)
Receive	Twilio, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	137,138	May 2023	MSI	—	(20,643)	(20,643)
Receive	Twilio, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	157,669	May 2023	MSI	—	(23,733)	(23,733)
Receive	Twilio, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	358,506	May 2023	MSI	—	(53,965)	(53,965)
Receive	Twilio, Inc., Class A	1-Month USD OBFR + 0.20%	Monthly	USD	54,618	May 2023	MSI	—	(8,222)	(8,222)
Receive	Uber Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	457,331	May 2023	MSI	—	(4,532)	(4,532)
Receive	Uber Technologies, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	79,984	May 2023	MSI	—	(793)	(793)
Receive	Ulta Beauty, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	2,959,949	May 2023	MSI	—	(135,997)	(135,997)
Receive	Ultragenyx Pharmaceutical, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	595,360	May 2023	MSI	—	(58,917)	(58,917)
Receive	United Community Banks, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	478,271	May 2023	MSI	—	(17,507)	(17,507)



## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	United Overseas Bank, Ltd.	1-Month SGD SORA Compounded OIS + 0.40%	Monthly	SGD	2,068,124	May 2023	MSI	—	\$(4,068)	\$(4,068)
Receive	United Tractors Tbk PT	1-Month USD OBFR + 0.75%	Monthly	USD	29,261	May 2023	MSI	\$(5,350)	6,177	827
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	335,936	May 2023	MSI	—	(16,112)	(16,112)
Receive	UnitedHealth Group, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	110,555	May 2023	MSI	—	(5,302)	(5,302)
Receive	Vale Indonesia Tbk PT	1-Month USD OBFR + 0.75%	Monthly	USD	32,556	May 2023	MSI	(10,554)	6,226	(4,328)
Receive	Veracyte, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	275,282	May 2023	MSI	—	(33,063)	(33,063)
Receive	Veracyte, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	4,512	May 2023	MSI	—	(542)	(542)
Receive	Western Alliance Bancorp	1-Month USD OBFR + 0.20%	Monthly	USD	140,437	May 2023	MSI	—	2,323	2,323
Receive	Western Alliance Bancorp	1-Month USD OBFR + 0.20%	Monthly	USD	403,945	May 2023	MSI	—	6,681	6,681
Receive	WH Group, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	445,380	May 2023	MSI	—	1,708	1,708
Receive	WH Group, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	2,449,577	May 2023	MSI	—	9,393	9,393
Receive	WH Group, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	4,008,388	May 2023	MSI	—	15,370	15,370
Receive	WH Group, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	2,672,254	May 2023	MSI	—	10,247	10,247
Receive	WH Group, Ltd.	1-Month HKD HIBOR + 0.40%	Monthly	HKD	3,674,341	May 2023	MSI	—	14,089	14,089
Receive	Wuxi AppTec Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	639,540	May 2023	MSI	—	(3,984)	(3,984)
Receive	Wuxi AppTec Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	63,056	May 2023	MSI	—	(393)	(393)
Receive	Wuxi AppTec Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	127,909	May 2023	MSI	—	(797)	(797)
Receive	Wuxi AppTec Company, Ltd., H Shares	1-Month HKD HIBOR + 0.40%	Monthly	HKD	12,567	May 2023	MSI	—	(78)	(78)
Receive	Wuxi Lead Intelligent Equipment Company, Ltd., Class A	1-Month USD OBFR + 0.70%	Monthly	USD	214,115	May 2023	MSI	—	—	—

## Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	XPeng, Inc., ADR	1-Month USD OBFR + 0.20%	Monthly	USD	502,052	May 2023	MSI	—	\$(35,182)	\$(35,182)
Receive	XPeng, Inc., ADR	1-Month USD OBFR + 0.20%	Monthly	USD	311,037	May 2023	MSI	—	(21,796)	(21,796)
Receive	Zhejiang HangKe Technology, Inc., Company, Class A	1-Month USD OBFR + 0.70%	Monthly	USD	883,215	May 2023	MSI	\$370	(103,403)	(103,033)
Receive	Zhejiang HangKe Technology, Inc., Company, Class A	1-Month USD OBFR + 0.70%	Monthly	USD	5,673	May 2023	MSI	—	(664)	(664)
Receive	Zoetis, Inc.	1-Month USD OBFR + 0.20%	Monthly	USD	1,121,357	May 2023	MSI	—	(32,290)	(32,290)
								<b>\$(3,578,062)</b>	<b>\$21,849,879</b>	<b>\$18,271,817</b>

\* Fund will pay or receive the total return of the reference asset depending on whether the return is positive or negative. For contracts where the fund has elected to receive the total return of the reference asset if positive, it will be responsible for paying the floating rate and the total return of the reference asset if negative. If the fund has elected to pay the total return of the reference asset if positive, it will receive the floating rate and the total return of the reference asset if negative.

### Derivatives Currency Abbreviations

AUD	Australian Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CNY	Chinese Yuan Renminbi
DKK	Danish Krone
EUR	Euro
GBP	Pound Sterling
HKD	Hong Kong Dollar
HUF	Hungarian Forint
ILS	Israeli New Shekel
INR	Indian Rupee
JPY	Japanese Yen
KRW	Korean Won
SEK	Swedish Krona
SGD	Singapore Dollar
TWD	New Taiwan Dollar
USD	U.S. Dollar
ZAR	South African Rand

### Derivatives Abbreviations

ADR	American Depositary Receipt
BBSW	Bank Bill Swap Rate
BNP	BNP Paribas
CDOR	Canadian Dollar Offered Rate

CIBOR	Copenhagen Interbank Offered Rate
CITI	Citibank, N.A.
DB	Deutsche Bank AG
ESTR	Euro Short-Term Rate
GSI	Goldman Sachs International
HIBOR	Hong Kong Interbank Offered Rate
JIBAR	Johannesburg Interbank Agreed Rate
JPM	JPMorgan Chase Bank, N.A.
MSI	Morgan Stanley & Co. International PLC
NYRS	New York Registry Shares
OBFR	Overnight Bank Funding Rate
OIS	Overnight Index Swap
OTC	Over-the-counter
SARON	Swiss Average Rate Overnight
SCB	Standard Chartered Bank
SONIA	Sterling Overnight Interbank Average Rate
SORA	Singapore Overnight Rate Average
TONAR	Tokyo Overnight Average Rate

At 4-30-22, the aggregate cost of investments for federal income tax purposes was \$1,082,593,788. Net unrealized depreciation aggregated to \$18,011,585, of which \$57,915,111 related to gross unrealized appreciation and \$75,926,696 related to gross unrealized depreciation.

See Notes to financial statements regarding investment transactions and other derivatives information.

# Financial statements

## STATEMENT OF ASSETS AND LIABILITIES 4-30-22 (unaudited)

<b>Assets</b>	
Unaffiliated investments, at value (Cost \$1,080,939,280) including \$67,993 of securities loaned	\$1,050,986,953
Swap contracts, at value (net unamortized upfront payment of \$1,196,741)	49,472,897
Unrealized appreciation on forward foreign currency contracts	1,467,901
Receivable for futures variation margin	90,885
Cash	777,970
Foreign currency, at value (Cost \$3,430,964)	3,406,545
Collateral segregated at custodian for OTC derivative contracts	1,978,000
Dividends and interest receivable	1,580,767
Receivable for fund shares sold	1,887,061
Receivable for investments sold	24,360,392
Receivable for securities lending income	4,270
Other assets	103,944
<b>Total assets</b>	<b>1,136,117,585</b>
<b>Liabilities</b>	
Unrealized depreciation on forward foreign currency contracts	4,348,141
Written options, at value (Premiums received \$1,677,325)	1,956,033
Swap contracts, at value (net unamortized upfront payment of \$2,381,321)	31,201,080
Foreign capital gains tax payable	259,765
Payable for collateral on OTC derivatives	8,380,000
Payable for investments purchased	48,519,871
Payable for fund shares repurchased	536,741
Payable to affiliates	
Accounting and legal services fees	56,801
Transfer agent fees	90,706
Trustees' fees	247
Other liabilities and accrued expenses	378,279
<b>Total liabilities</b>	<b>95,727,664</b>
<b>Net assets</b>	<b>\$1,040,389,921</b>
<b>Net assets consist of</b>	
Paid-in capital	\$1,039,644,536
Total distributable earnings (loss)	745,385
<b>Net assets</b>	<b>\$1,040,389,921</b>

## STATEMENT OF ASSETS AND LIABILITIES 4-30-22 (unaudited) (continued)

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### Net asset value per share

Based on net asset value and shares outstanding - the fund has an unlimited number of shares authorized with no par value

Class A (\$13,249,032 ÷ 1,199,953 shares) <sup>1</sup>	\$11.04
Class C (\$3,501,407 ÷ 334,941 shares) <sup>1</sup>	\$10.45
Class I (\$919,308,002 ÷ 81,003,067 shares)	\$11.35
Class R6 (\$42,151,025 ÷ 3,670,055 shares)	\$11.49
Class NAV (\$62,180,455 ÷ 5,411,502 shares)	\$11.49

### Maximum offering price per share

Class A (net asset value per share ÷ 95%) <sup>2</sup>	\$11.62
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<sup>1</sup> Redemption price per share is equal to net asset value less any applicable contingent deferred sales charge.

<sup>2</sup> On single retail sales of less than \$50,000. On sales of \$50,000 or more and on group sales the offering price is reduced.

**STATEMENT OF OPERATIONS** For the six months ended 4-30-22 (unaudited)

<b>Investment income</b>	
Dividends	\$5,911,031
Interest	294,016
Securities lending	45,825
Less foreign taxes withheld	(387,680)
<b>Total investment income</b>	<b>5,863,192</b>
<b>Expenses</b>	
Investment management fees	7,772,389
Distribution and service fees	40,778
Accounting and legal services fees	75,277
Transfer agent fees	547,047
Trustees' fees	8,983
Custodian fees	155,738
State registration fees	43,785
Printing and postage	10,456
Professional fees	78,656
Other	32,701
<b>Total expenses</b>	<b>8,765,810</b>
Less expense reductions	(47,859)
<b>Net expenses</b>	<b>8,717,951</b>
<b>Net investment loss</b>	<b>(2,854,759)</b>
<b>Realized and unrealized gain (loss)</b>	
<b>Net realized gain (loss) on</b>	
Unaffiliated investments and foreign currency transactions	(3,157,345)
Affiliated investments	(1,581)
Capital gain distributions received from affiliated investments	297
Futures contracts	(677,160)
Forward foreign currency contracts	(3,193,227)
Written options	316,047
Swap contracts	22,473,713
	<b>15,760,744</b>
<b>Change in net unrealized appreciation (depreciation) of</b>	
Unaffiliated investments and translation of assets and liabilities in foreign currencies	(113,793,788)
Affiliated investments	46
Futures contracts	75,646
Forward foreign currency contracts	(2,609,348)
Written options	(811,607)
Swap contracts	26,296,324
	<b>(90,842,727)</b>
<b>Net realized and unrealized loss</b>	<b>(75,081,983)</b>
<b>Decrease in net assets from operations</b>	<b>\$(77,936,742)</b>

## STATEMENTS OF CHANGES IN NET ASSETS

	Six months ended 4-30-22 (unaudited)	Year ended 10-31-21
<b>Increase (decrease) in net assets</b>		
<b>From operations</b>		
Net investment loss	\$(2,854,759)	\$(8,623,250)
Net realized gain	15,760,744	100,138,645
Change in net unrealized appreciation (depreciation)	(90,842,727)	20,333,075
<b>Increase (decrease) in net assets resulting from operations</b>	<b>(77,936,742)</b>	<b>111,848,470</b>
<b>Distributions to shareholders</b>		
From earnings		
Class A	(958,141)	(480,110)
Class C	(268,997)	(208,694)
Class I	(61,631,044)	(23,472,130)
Class R6	(3,086,648)	(1,392,785)
Class NAV	(3,588,697)	(2,186,187)
<b>Total distributions</b>	<b>(69,533,527)</b>	<b>(27,739,906)</b>
<b>From fund share transactions</b>	<b>40,495,616</b>	<b>334,155,522</b>
<b>Total increase (decrease)</b>	<b>(106,974,653)</b>	<b>418,264,086</b>
<b>Net assets</b>		
Beginning of period	1,147,364,574	729,100,488
<b>End of period</b>	<b>\$1,040,389,921</b>	<b>\$1,147,364,574</b>

# Financial highlights

CLASS A SHARES Period ended	4-30-22 <sup>1</sup>	10-31-21	10-31-20	10-31-19	10-31-18	10-31-17
<b>Per share operating performance</b>						
<b>Net asset value, beginning of period</b>	<b>\$12.73</b>	<b>\$11.60</b>	<b>\$11.02</b>	<b>\$10.73</b>	<b>\$11.82</b>	<b>\$10.45</b>
Net investment loss <sup>2</sup>	(0.05)	(0.15)	(0.10)	(0.03)	(0.07)	(0.22)
Net realized and unrealized gain (loss) on investments	(0.82)	1.73	0.78	0.67	(0.11)	1.60
<b>Total from investment operations</b>	<b>(0.87)</b>	<b>1.58</b>	<b>0.68</b>	<b>0.64</b>	<b>(0.18)</b>	<b>1.38</b>
<b>Less distributions</b>						
From net investment income	—	—	(0.10)	—	—	—
From net realized gain	(0.82)	(0.45)	—	(0.35)	(0.91)	(0.01)
<b>Total distributions</b>	<b>(0.82)</b>	<b>(0.45)</b>	<b>(0.10)</b>	<b>(0.35)</b>	<b>(0.91)</b>	<b>(0.01)</b>
<b>Net asset value, end of period</b>	<b>\$11.04</b>	<b>\$12.73</b>	<b>\$11.60</b>	<b>\$11.02</b>	<b>\$10.73</b>	<b>\$11.82</b>
<b>Total return (%)<sup>3,4</sup></b>	<b>(7.07)<sup>5</sup></b>	<b>13.69</b>	<b>6.15</b>	<b>6.09</b>	<b>(1.57)</b>	<b>13.16</b>
<b>Ratios and supplemental data</b>						
Net assets, end of period (in millions)	\$13	\$16	\$12	\$11	\$19	\$22
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.94 <sup>6</sup>	1.97	2.00	1.98	2.00 <sup>7</sup>	3.86 <sup>8</sup>
Expenses including reductions	1.93 <sup>6</sup>	1.96	1.99	1.97	1.99 <sup>7</sup>	3.85 <sup>8</sup>
Net investment loss	(0.84) <sup>6</sup>	(1.18)	(0.87)	(0.25)	(0.61)	(1.99)
Portfolio turnover (%)	104	259	221	170	169	485

<sup>1</sup> Six months ended 4-30-22. Unaudited.

<sup>2</sup> Based on average daily shares outstanding.

<sup>3</sup> Total returns would have been lower had certain expenses not been reduced during the applicable periods.

<sup>4</sup> Does not reflect the effect of sales charges, if any.

<sup>5</sup> Not annualized.

<sup>6</sup> Annualized.

<sup>7</sup> Expense ratios have decreased due to a change in the fund's fundamental investment restrictions and the related discontinued use of prime brokerage services and their associated expenses on short sales (dividends on investments sold short and broker fees and expenses on short sales).

<sup>8</sup> Includes dividends on investments sold short and broker fees and expenses on short sales for the periods ended , which were equivalent to a net annual effective rate of 1.84% of the fund's average daily net assets.



CLASS C SHARES Period ended	4-30-22 <sup>1</sup>	10-31-21	10-31-20	10-31-19	10-31-18	10-31-17
<b>Per share operating performance</b>						
<b>Net asset value, beginning of period</b>	<b>\$12.13</b>	<b>\$11.16</b>	<b>\$10.61</b>	<b>\$10.42</b>	<b>\$11.57</b>	<b>\$10.30</b>
Net investment loss <sup>2</sup>	(0.09)	(0.23)	(0.17)	(0.10)	(0.15)	(0.29)
Net realized and unrealized gain (loss) on investments	(0.77)	1.65	0.74	0.64	(0.09)	1.57
<b>Total from investment operations</b>	<b>(0.86)</b>	<b>1.42</b>	<b>0.57</b>	<b>0.54</b>	<b>(0.24)</b>	<b>1.28</b>
<b>Less distributions</b>						
From net investment income	—	—	(0.02)	—	—	—
From net realized gain	(0.82)	(0.45)	—	(0.35)	(0.91)	(0.01)
<b>Total distributions</b>	<b>(0.82)</b>	<b>(0.45)</b>	<b>(0.02)</b>	<b>(0.35)</b>	<b>(0.91)</b>	<b>(0.01)</b>
<b>Net asset value, end of period</b>	<b>\$10.45</b>	<b>\$12.13</b>	<b>\$11.16</b>	<b>\$10.61</b>	<b>\$10.42</b>	<b>\$11.57</b>
<b>Total return (%)<sup>3,4</sup></b>	<b>(7.44)<sup>5</sup></b>	<b>12.86</b>	<b>5.33</b>	<b>5.39</b>	<b>(2.26)</b>	<b>12.38</b>
<b>Ratios and supplemental data</b>						
Net assets, end of period (in millions)	\$4	\$5	\$5	\$6	\$10	\$12
Ratios (as a percentage of average net assets):						
Expenses before reductions	2.64 <sup>6</sup>	2.67	2.70	2.68	2.70 <sup>7</sup>	4.56 <sup>8</sup>
Expenses including reductions	2.63 <sup>6</sup>	2.66	2.69	2.67	2.69 <sup>7</sup>	4.55 <sup>8</sup>
Net investment loss	(1.56) <sup>6</sup>	(1.89)	(1.56)	(0.99)	(1.33)	(2.66)
Portfolio turnover (%)	104	259	221	170	169	485

<sup>1</sup> Six months ended 4-30-22. Unaudited.

<sup>2</sup> Based on average daily shares outstanding.

<sup>3</sup> Total returns would have been lower had certain expenses not been reduced during the applicable periods.

<sup>4</sup> Does not reflect the effect of sales charges, if any.

<sup>5</sup> Not annualized.

<sup>6</sup> Annualized.

<sup>7</sup> Expense ratios have decreased due to a change in the fund's fundamental investment restrictions and the related discontinued use of prime brokerage services and their associated expenses on short sales (dividends on investments sold short and broker fees and expenses on short sales).

<sup>8</sup> Includes dividends on investments sold short and broker fees and expenses on short sales for the periods ended , which were equivalent to a net annual effective rate of 1.84% of the fund's average daily net assets.

<b>CLASS I SHARES</b> Period ended	<b>4-30-22<sup>1</sup></b>	<b>10-31-21</b>	<b>10-31-20</b>	<b>10-31-19</b>	<b>10-31-18</b>	<b>10-31-17</b>
<b>Per share operating performance</b>						
<b>Net asset value, beginning of period</b>	<b>\$13.04</b>	<b>\$11.84</b>	<b>\$11.24</b>	<b>\$10.92</b>	<b>\$11.97</b>	<b>\$10.55</b>
Net investment loss <sup>2</sup>	(0.03)	(0.11)	(0.07)	— <sup>3</sup>	(0.04)	(0.19)
Net realized and unrealized gain (loss) on investments	(0.84)	1.76	0.80	0.67	(0.10)	1.62
<b>Total from investment operations</b>	<b>(0.87)</b>	<b>1.65</b>	<b>0.73</b>	<b>0.67</b>	<b>(0.14)</b>	<b>1.43</b>
<b>Less distributions</b>						
From net investment income	—	—	(0.13)	—	—	—
From net realized gain	(0.82)	(0.45)	—	(0.35)	(0.91)	(0.01)
<b>Total distributions</b>	<b>(0.82)</b>	<b>(0.45)</b>	<b>(0.13)</b>	<b>(0.35)</b>	<b>(0.91)</b>	<b>(0.01)</b>
<b>Net asset value, end of period</b>	<b>\$11.35</b>	<b>\$13.04</b>	<b>\$11.84</b>	<b>\$11.24</b>	<b>\$10.92</b>	<b>\$11.97</b>
<b>Total return (%)<sup>4</sup></b>	<b>(6.97)<sup>5</sup></b>	<b>14.00</b>	<b>6.57</b>	<b>6.36</b>	<b>(1.28)</b>	<b>13.51</b>
<b>Ratios and supplemental data</b>						
Net assets, end of period (in millions)	\$919	\$1,019	\$616	\$565	\$566	\$454
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.64 <sup>6</sup>	1.67	1.70	1.69	1.71 <sup>7</sup>	3.54 <sup>8</sup>
Expenses including reductions	1.63 <sup>6</sup>	1.66	1.69	1.68	1.70 <sup>7</sup>	3.54 <sup>8</sup>
Net investment loss	(0.54) <sup>6</sup>	(0.86)	(0.58)	— <sup>9</sup>	(0.36)	(1.65)
Portfolio turnover (%)	104	259	221	170	169	485

<sup>1</sup> Six months ended 4-30-22. Unaudited.

<sup>2</sup> Based on average daily shares outstanding.

<sup>3</sup> Less than \$0.005 per share.

<sup>4</sup> Total returns would have been lower had certain expenses not been reduced during the applicable periods.

<sup>5</sup> Not annualized.

<sup>6</sup> Annualized.

<sup>7</sup> Expense ratios have decreased due to a change in the fund's fundamental investment restrictions and the related discontinued use of prime brokerage services and their associated expenses on short sales (dividends on investments sold short and broker fees and expenses on short sales).

<sup>8</sup> Includes dividends on investments sold short and broker fees and expenses on short sales for the periods ended , which were equivalent to a net annual effective rate of 1.84% of the fund's average daily net assets.

<sup>9</sup> Less than 0.005%.

<b>CLASS R6 SHARES</b> Period ended	<b>4-30-22<sup>1</sup></b>	<b>10-31-21</b>	<b>10-31-20</b>	<b>10-31-19</b>	<b>10-31-18</b>	<b>10-31-17</b>
<b>Per share operating performance</b>						
<b>Net asset value, beginning of period</b>	<b>\$13.18</b>	<b>\$11.95</b>	<b>\$11.34</b>	<b>\$11.00</b>	<b>\$12.04</b>	<b>\$10.60</b>
Net investment income (loss) <sup>2</sup>	(0.03)	(0.10)	(0.06)	0.01	(0.03)	(0.19)
Net realized and unrealized gain (loss) on investments	(0.84)	1.78	0.81	0.68	(0.10)	1.64
<b>Total from investment operations</b>	<b>(0.87)</b>	<b>1.68</b>	<b>0.75</b>	<b>0.69</b>	<b>(0.13)</b>	<b>1.45</b>
<b>Less distributions</b>						
From net investment income	—	—	(0.14)	—	—	—
From net realized gain	(0.82)	(0.45)	—	(0.35)	(0.91)	(0.01)
<b>Total distributions</b>	<b>(0.82)</b>	<b>(0.45)</b>	<b>(0.14)</b>	<b>(0.35)</b>	<b>(0.91)</b>	<b>(0.01)</b>
<b>Net asset value, end of period</b>	<b>\$11.49</b>	<b>\$13.18</b>	<b>\$11.95</b>	<b>\$11.34</b>	<b>\$11.00</b>	<b>\$12.04</b>
<b>Total return (%)<sup>3</sup></b>	<b>(6.97)<sup>4</sup></b>	<b>14.22</b>	<b>6.62</b>	<b>6.50</b>	<b>(1.19)</b>	<b>13.64</b>
<b>Ratios and supplemental data</b>						
Net assets, end of period (in millions)	\$42	\$51	\$37	\$27	\$30	\$9
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.54 <sup>5</sup>	1.56	1.59	1.58	1.60 <sup>6</sup>	3.45 <sup>7</sup>
Expenses including reductions	1.53 <sup>5</sup>	1.55	1.58	1.57	1.60 <sup>6</sup>	3.44 <sup>7</sup>
Net investment income (loss)	(0.45) <sup>5</sup>	(0.76)	(0.51)	0.12	(0.23)	(1.57)
Portfolio turnover (%)	104	259	221	170	169	485

<sup>1</sup> Six months ended 4-30-22. Unaudited.

<sup>2</sup> Based on average daily shares outstanding.

<sup>3</sup> Total returns would have been lower had certain expenses not been reduced during the applicable periods.

<sup>4</sup> Not annualized.

<sup>5</sup> Annualized.

<sup>6</sup> Expense ratios have decreased due to a change in the fund's fundamental investment restrictions and the related discontinued use of prime brokerage services and their associated expenses on short sales (dividends on investments sold short and broker fees and expenses on short sales).

<sup>7</sup> Includes dividends on investments sold short and broker fees and expenses on short sales for the periods ended , which were equivalent to a net annual effective rate of 1.84% of the fund's average daily net assets.

<b>CLASS NAV SHARES</b> Period ended	<b>4-30-22<sup>1</sup></b>	<b>10-31-21</b>	<b>10-31-20</b>	<b>10-31-19</b>	<b>10-31-18</b>	<b>10-31-17</b>
<b>Per share operating performance</b>						
<b>Net asset value, beginning of period</b>	<b>\$13.18</b>	<b>\$11.96</b>	<b>\$11.35</b>	<b>\$11.00</b>	<b>\$12.04</b>	<b>\$10.60</b>
Net investment income (loss) <sup>2</sup>	(0.02)	(0.10)	(0.04)	0.01	(0.03)	(0.17)
Net realized and unrealized gain (loss) on investments	(0.85)	1.77	0.79	0.69	(0.10)	1.62
<b>Total from investment operations</b>	<b>(0.87)</b>	<b>1.67</b>	<b>0.75</b>	<b>0.70</b>	<b>(0.13)</b>	<b>1.45</b>
<b>Less distributions</b>						
From net investment income	—	—	(0.14)	—	—	—
From net realized gain	(0.82)	(0.45)	—	(0.35)	(0.91)	(0.01)
<b>Total distributions</b>	<b>(0.82)</b>	<b>(0.45)</b>	<b>(0.14)</b>	<b>(0.35)</b>	<b>(0.91)</b>	<b>(0.01)</b>
<b>Net asset value, end of period</b>	<b>\$11.49</b>	<b>\$13.18</b>	<b>\$11.96</b>	<b>\$11.35</b>	<b>\$11.00</b>	<b>\$12.04</b>
<b>Total return (%)<sup>3</sup></b>	<b>(6.89)<sup>4</sup></b>	<b>14.12</b>	<b>6.64</b>	<b>6.59</b>	<b>(1.19)</b>	<b>13.64</b>
<b>Ratios and supplemental data</b>						
Net assets, end of period (in millions)	\$62	\$57	\$59	\$134	\$130	\$152
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.53 <sup>5</sup>	1.55	1.58	1.56	1.59 <sup>6</sup>	3.44 <sup>7</sup>
Expenses including reductions	1.52 <sup>5</sup>	1.54	1.57	1.55	1.58 <sup>6</sup>	3.43 <sup>7</sup>
Net investment income (loss)	(0.41) <sup>5</sup>	(0.78)	(0.35)	0.13	(0.23)	(1.54)
Portfolio turnover (%)	104	259	221	170	169	485

<sup>1</sup> Six months ended 4-30-22. Unaudited.

<sup>2</sup> Based on average daily shares outstanding.

<sup>3</sup> Total returns would have been lower had certain expenses not been reduced during the applicable periods.

<sup>4</sup> Not annualized.

<sup>5</sup> Annualized.

<sup>6</sup> Expense ratios have decreased due to a change in the fund's fundamental investment restrictions and the related discontinued use of prime brokerage services and their associated expenses on short sales (dividends on investments sold short and broker fees and expenses on short sales).

<sup>7</sup> Includes dividends on investments sold short and broker fees and expenses on short sales for the periods ended , which were equivalent to a net annual effective rate of 1.84% of the fund's average daily net assets.

# Notes to financial statements (unaudited)

## Note 1 — Organization

John Hancock Seaport Long/Short Fund (the fund) is a series of John Hancock Investment Trust (the Trust), an open-end management investment company organized as a Massachusetts business trust and registered under the Investment Company Act of 1940, as amended (the 1940 Act). The investment objective of the fund is to seek capital appreciation.

The fund may offer multiple classes of shares. The shares currently outstanding are detailed in the Statement of assets and liabilities. Class A and Class C shares are offered to all investors. Class I shares are offered to institutions and certain investors. Class R6 shares are only available to certain retirement plans, institutions and other investors. Class NAV shares are offered to John Hancock affiliated funds of funds, retirement plans for employees of John Hancock and/or Manulife Financial Corporation, and certain 529 plans. Class C shares convert to Class A shares eight years after purchase (certain exclusions may apply). Shareholders of each class have exclusive voting rights to matters that affect that class. The distribution and service fees, if any, and transfer agent fees for each class may differ.

## Note 2 — Significant accounting policies

The financial statements have been prepared in conformity with accounting principles generally accepted in the United States of America (US GAAP), which require management to make certain estimates and assumptions as of the date of the financial statements. Actual results could differ from those estimates and those differences could be significant. The fund qualifies as an investment company under Topic 946 of Accounting Standards Codification of US GAAP.

Events or transactions occurring after the end of the fiscal period through the date that the financial statements were issued have been evaluated in the preparation of the financial statements. The following summarizes the significant accounting policies of the fund:

**Security valuation.** Investments are stated at value as of the scheduled close of regular trading on the New York Stock Exchange (NYSE), normally at 4:00 P.M., Eastern Time. In case of emergency or other disruption resulting in the NYSE not opening for trading or the NYSE closing at a time other than the regularly scheduled close, the net asset value (NAV) may be determined as of the regularly scheduled close of the NYSE pursuant to the fund's Valuation Policies and Procedures.

In order to value the securities, the fund uses the following valuation techniques: Equity securities, including exchange-traded or closed-end funds, are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Investments by the fund in open-end mutual funds, including John Hancock Collateral Trust (JHCT), are valued at their respective NAVs each business day. Debt obligations are typically valued based on evaluated prices provided by an independent pricing vendor. Independent pricing vendors utilize matrix pricing, which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Exchange-traded options are valued at the mid-price of the last quoted bid and ask prices from the exchange where the option trades. Unlisted options are valued using evaluated prices obtained from an independent pricing vendor. Futures contracts whose settlement prices are determined as of the close of the NYSE are typically valued based on the settlement price while other futures contracts are typically valued at the last traded price on the exchange on which they trade. Foreign equity index futures that trade in the electronic trading market subsequent to the close of regular trading may be valued at the last traded price in the electronic trading market as of 4:00 P.M. ET, or may be fair valued based on fair value adjustment factors provided by an independent pricing vendor in order to adjust for events that may occur between the close of foreign exchanges or markets and the close of the NYSE. Swaps are generally valued using evaluated prices obtained from an independent pricing vendor. Forward foreign currency contracts are valued at

the prevailing forward rates which are based on foreign currency exchange spot rates and forward points supplied by an independent pricing vendor. Foreign securities and currencies are valued in U.S. dollars based on foreign currency exchange rates supplied by an independent pricing vendor.

In certain instances, the Pricing Committee may determine to value equity securities using prices obtained from another exchange or market if trading on the exchange or market on which prices are typically obtained did not open for trading as scheduled, or if trading closed earlier than scheduled, and trading occurred as normal on another exchange or market.

Other portfolio securities and assets, for which reliable market quotations are not readily available, are valued at fair value as determined in good faith by the fund's Pricing Committee following procedures established by the Board of Trustees. The frequency with which these fair valuation procedures are used cannot be predicted and fair value of securities may differ significantly from the value that would have been used had a ready market for such securities existed. Trading in foreign securities may be completed before the scheduled daily close of trading on the NYSE. Significant events at the issuer or market level may affect the values of securities between the time when the valuation of the securities is generally determined and the close of the NYSE. If a significant event occurs, these securities may be fair valued, as determined in good faith by the fund's Pricing Committee, following procedures established by the Board of Trustees. The fund uses fair value adjustment factors provided by an independent pricing vendor to value certain foreign securities in order to adjust for events that may occur between the close of foreign exchanges or markets and the close of the NYSE.

The fund uses a three-tier hierarchy to prioritize the pricing assumptions, referred to as inputs, used in valuation techniques to measure fair value. Level 1 includes securities valued using quoted prices in active markets for identical securities, including registered investment companies. Level 2 includes securities valued using other significant observable inputs. Observable inputs may include quoted prices for similar securities, interest rates, prepayment speeds and credit risk. Prices for securities valued using these inputs are received from independent pricing vendors and brokers and are based on an evaluation of the inputs described. Level 3 includes securities valued using significant unobservable inputs when market prices are not readily available or reliable, including the fund's own assumptions in determining the fair value of investments. Factors used in determining value may include market or issuer specific events or trends, changes in interest rates and credit quality. The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Changes in valuation techniques and related inputs may result in transfers into or out of an assigned level within the disclosure hierarchy.

The following is a summary of the values by input classification of the fund's investments as of April 30, 2022, by major security category or type:

	Total value at 4-30-22	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
<b>Investments in securities:</b>				
<b>Assets</b>				
<b>Common stocks</b>				
Communication services	\$24,157,483	\$15,763,027	\$8,394,456	—
Consumer discretionary	22,386,226	19,465,335	2,920,891	—
Consumer staples	8,619,973	—	8,619,973	—
Energy	43,702,981	33,219,245	10,483,736	—
Financials	148,008,810	98,253,195	49,755,615	—
Health care	135,199,857	95,844,704	39,355,153	—
Industrials	51,481,274	22,740,092	28,741,182	—

	Total value at 4-30-22	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
Information technology	\$110,261,336	\$106,957,014	\$3,304,322	—
Materials	24,995,376	12,330,985	12,664,391	—
Real estate	4,797,145	4,797,145	—	—
Utilities	20,924,669	9,307,023	11,617,646	—
<b>Preferred securities</b>	<b>9,841,292</b>	—	9,841,292	—
<b>Exchange-traded funds</b>	<b>3,622,935</b>	3,622,935	—	—
<b>Warrants</b>	<b>10,139</b>	10,139	—	—
<b>Purchased options</b>	<b>11,146,131</b>	10,645,769	500,362	—
<b>Short-term investments</b>	<b>431,831,326</b>	86,732,745	345,098,581	—
<b>Total investments in securities</b>	<b>\$1,050,986,953</b>	<b>\$519,689,353</b>	<b>\$531,297,600</b>	—
<b>Derivatives:</b>				
<b>Assets</b>				
Futures	\$170,787	\$170,787	—	—
Forward foreign currency contracts	1,467,901	—	\$1,467,901	—
Swap contracts	49,472,897	—	49,472,897	—
<b>Liabilities</b>				
Futures	(11,081)	(11,081)	—	—
Forward foreign currency contracts	(4,348,141)	—	(4,348,141)	—
Written options	(1,956,033)	(1,955,747)	(286)	—
Swap contracts	(31,201,080)	—	(31,201,080)	—

Level 3 includes securities valued at \$0. Refer to Fund's investments.

**Real estate investment trusts.** The fund may invest in real estate investment trusts (REITs). Distributions from REITs may be recorded as income and subsequently characterized by the REIT at the end of their fiscal year as a reduction of cost of investments and/or as a realized gain. As a result, the fund will estimate the components of distributions from these securities. Such estimates are revised when the actual components of the distributions are known.

**Security transactions and related investment income.** Investment security transactions are accounted for on a trade date plus one basis for daily NAV calculations. However, for financial reporting purposes, investment transactions are reported on trade date. Interest income is accrued as earned. Interest income includes coupon interest and amortization/accretion of premiums/discounts on debt securities. Debt obligations may be placed in a non-accrual status and related interest income may be reduced by stopping current accruals and writing off interest receivable when the collection of all or a portion of interest has become doubtful. Capital gain distributions from underlying funds are recorded on ex-date. Dividend income is recorded on ex-date, except for dividends of certain foreign securities where the dividend may not be known until after the ex-date. In those cases, dividend income, net of withholding taxes, is recorded when the fund becomes aware of the dividends. Non-cash dividends, if any, are recorded at the fair market value of the securities received. Gains and losses on securities sold are determined on the basis of identified cost and may include proceeds from litigation.

**Securities lending.** The fund may lend its securities to earn additional income. The fund receives collateral from the borrower in an amount not less than the market value of the loaned securities. The fund may invest its cash collateral in John Hancock Collateral Trust (JHCT), an affiliate of the fund, which has a floating NAV and is registered with the Securities and Exchange Commission (SEC) as an investment company. JHCT invests in short-term money market investments. The fund will receive the benefit of any gains and bear any losses generated by JHCT with respect to the cash collateral. Effective November 19, 2021, JHCT converted to a prime

money market fund.

The fund has the right to recall loaned securities on demand. If a borrower fails to return loaned securities when due, then the lending agent is responsible and indemnifies the fund for the lent securities. The lending agent uses the collateral received from the borrower to purchase replacement securities of the same issue, type, class and series of the loaned securities. If the value of the collateral is less than the purchase cost of replacement securities, the lending agent is responsible for satisfying the shortfall but only to the extent that the shortfall is not due to any decrease in the value of JHCT.

Although the risk of loss on securities lent is mitigated by receiving collateral from the borrower and through lending agent indemnification, the fund could experience a delay in recovering securities or could experience a lower than expected return if the borrower fails to return the securities on a timely basis. During the existence of the loan, the fund will receive from the borrower amounts equivalent to any dividends, interest or other distributions on the loaned securities, as well as interest on such amounts. The fund receives compensation for lending its securities by retaining a portion of the return on the investment of the collateral and compensation from fees earned from borrowers of the securities. Securities lending income received by the fund is net of fees retained by the securities lending agent. Net income received from JHCT is a component of securities lending income as recorded on the Statement of operations.

Obligations to repay collateral received by the fund are shown on the Statement of assets and liabilities as Payable upon return of securities loaned and are secured by the loaned securities. As of April 30, 2022, the fund loaned securities valued at \$67,993 and received \$0 of cash collateral.

In addition, non-cash collateral of approximately \$70,815 in the form of U.S. Treasuries was pledged to the fund. This non-cash collateral is not reflected in the fund's net assets, however could be sold by the securities lending agent in the event of default by the borrower.

**Foreign investing.** Assets, including investments, and liabilities denominated in foreign currencies are translated into U.S. dollar values each day at the prevailing exchange rate. Purchases and sales of securities, income and expenses are translated into U.S. dollars at the prevailing exchange rate on the date of the transaction. The effect of changes in foreign currency exchange rates on the value of securities is reflected as a component of the realized and unrealized gains (losses) on investments. Foreign investments are subject to a decline in the value of a foreign currency versus the U.S. dollar, which reduces the dollar value of securities denominated in that currency.

Funds that invest internationally generally carry more risk than funds that invest strictly in U.S. securities. These risks are heightened for investments in emerging markets. Risks can result from differences in economic and political conditions, regulations, market practices (including higher transaction costs), accounting standards and other factors.

**Foreign taxes.** The fund may be subject to withholding tax on income, capital gains or repatriations imposed by certain countries, a portion of which may be recoverable. Foreign taxes are accrued based upon the fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. Taxes are accrued based on gains realized by the fund as a result of certain foreign security sales. In certain circumstances, estimated taxes are accrued based on unrealized appreciation of such securities. Investment income is recorded net of foreign withholding taxes.

**Overdraft.** The fund may have the ability to borrow from banks for temporary or emergency purposes, including meeting redemption requests that otherwise might require the untimely sale of securities. Pursuant to the fund's custodian agreement, the custodian may loan money to the fund to make properly authorized payments. The fund is obligated to repay the custodian for any overdraft, including any related costs or expenses. The custodian may have a lien, security interest or security entitlement in any fund property that is not otherwise segregated or pledged, to the extent of any overdraft, and to the maximum extent permitted by law.



**Line of credit.** The fund and other affiliated funds have entered into a syndicated line of credit agreement with Citibank, N.A. as the administrative agent that enables them to participate in a \$1 billion unsecured committed line of credit. Excluding commitments designated for a certain fund and subject to the needs of all other affiliated funds, the fund can borrow up to an aggregate commitment amount of \$750 million, subject to asset coverage and other limitations as specified in the agreement. A commitment fee payable at the end of each calendar quarter, based on the average daily unused portion of the line of credit, is charged to each participating fund based on a combination of fixed and asset-based allocations and is reflected in Other expenses on the Statement of operations. For the six months ended April 30, 2022, the fund had no borrowings under the line of credit. Commitment fees for the six months ended April 30, 2022 were \$3,370.

**Expenses.** Within the John Hancock group of funds complex, expenses that are directly attributable to an individual fund are allocated to such fund. Expenses that are not readily attributable to a specific fund are allocated among all funds in an equitable manner, taking into consideration, among other things, the nature and type of expense and the fund's relative net assets. Expense estimates are accrued in the period to which they relate and adjustments are made when actual amounts are known.

**Class allocations.** Income, common expenses and realized and unrealized gains (losses) are determined at the fund level and allocated daily to each class of shares based on the net assets of the class. Class-specific expenses, such as distribution and service fees, if any, and transfer agent fees, for all classes, are charged daily at the class level based on the net assets of each class and the specific expense rates applicable to each class.

**Federal income taxes.** The fund intends to continue to qualify as a regulated investment company by complying with the applicable provisions of the Internal Revenue Code and will not be subject to federal income tax on taxable income that is distributed to shareholders. Therefore, no federal income tax provision is required.

As of October 31, 2021, the fund had no uncertain tax positions that would require financial statement recognition, derecognition or disclosure. The fund's federal tax returns are subject to examination by the Internal Revenue Service for a period of three years.

**Distribution of income and gains.** Distributions to shareholders from net investment income and net realized gains, if any, are recorded on the ex-date. The fund generally declares and pays dividends annually. Capital gain distributions, if any, are typically distributed annually.

Distributions paid by the fund with respect to each class of shares are calculated in the same manner, at the same time and in the same amount, except for the effect of class level expenses that may be applied differently to each class.

Such distributions, on a tax basis, are determined in conformity with income tax regulations, which may differ from US GAAP. Distributions in excess of tax basis earnings and profits, if any, are reported in the fund's financial statements as a return of capital. The final determination of tax characteristics of the fund's distribution will occur at the end of the year and will subsequently be reported to shareholders.

Capital accounts within the financial statements are adjusted for permanent book-tax differences. These adjustments have no impact on net assets or the results of operations. Temporary book-tax differences, if any, will reverse in a subsequent period. Book-tax differences are primarily attributable to foreign currency transactions, wash sale loss deferrals, investments in passive foreign investment companies, treating a portion of the proceeds from redemptions as distributions for tax purposes and derivative transactions.

### **Note 3 — Derivative instruments**

The fund may invest in derivatives in order to meet its investment objective. Derivatives include a variety of different instruments that may be traded in the over-the-counter (OTC) market, on a regulated exchange or through a clearing facility. The risks in using derivatives vary depending upon the structure of the instruments, including the use of leverage, optionality, the liquidity or lack of liquidity of the contract, the creditworthiness of the counterparty or clearing organization and the volatility of the position. Some derivatives involve risks that are

potentially greater than the risks associated with investing directly in the referenced securities or other referenced underlying instrument. Specifically, the fund is exposed to the risk that the counterparty to an OTC derivatives contract will be unable or unwilling to make timely settlement payments or otherwise honor its obligations. OTC derivatives transactions typically can only be closed out with the other party to the transaction.

Derivatives which are typically traded through the OTC market are regulated by the Commodity Futures Trading Commission (the CFTC). Derivative counterparty risk is managed through an ongoing evaluation of the creditworthiness of all potential counterparties and, if applicable, designated clearing organizations. The fund attempts to reduce its exposure to counterparty risk for derivatives traded in the OTC market, whenever possible, by entering into an International Swaps and Derivatives Association (ISDA) Master Agreement with each of its OTC counterparties. The ISDA gives each party to the agreement the right to terminate all transactions traded under the agreement if there is certain deterioration in the credit quality or contractual default of the other party, as defined in the ISDA. Upon an event of default or a termination of the ISDA, the non-defaulting party has the right to close out all transactions and to net amounts owed.

As defined by the ISDA, the fund may have collateral agreements with certain counterparties to mitigate counterparty risk on OTC derivatives. Subject to established minimum levels, collateral for OTC transactions is generally determined based on the net aggregate unrealized gain or loss on contracts with a particular counterparty. Collateral pledged to the fund, if any, is held in a segregated account by a third-party agent or held by the custodian bank for the benefit of the fund and can be in the form of cash or debt securities issued by the U.S. government or related agencies; collateral posted by the fund, if any, for OTC transactions is held in a segregated account at the fund's custodian and is noted in the accompanying Fund's investments, or if cash is posted, on the Statement of assets and liabilities. The fund's risk of loss due to counterparty risk is equal to the asset value of outstanding contracts offset by collateral received.

Certain derivatives are traded or cleared on an exchange or central clearinghouse. Exchange-traded or centrally-cleared transactions generally present less counterparty risk to a fund than OTC transactions. The exchange or clearinghouse stands between the fund and the broker to the contract and therefore, credit risk is generally limited to the failure of the exchange or clearinghouse and the clearing member.

**Futures.** A futures contract is a contractual agreement to buy or sell a particular currency or financial instrument at a pre-determined price in the future. Futures are traded on an exchange and cleared through a central clearinghouse. Risks related to the use of futures contracts include possible illiquidity of the futures markets and contract prices that can be highly volatile and imperfectly correlated to movements in the underlying financial instrument and potential losses in excess of the amounts recognized on the Statement of assets and liabilities. Use of long futures contracts subjects the fund to the risk of loss up to the notional value of the futures contracts. Use of short futures contracts subjects the fund to unlimited risk of loss.

Upon entering into a futures contract, the fund is required to deposit initial margin with the broker in the form of cash or securities. The amount of required margin is set by the broker and is generally based on a percentage of the contract value. The margin deposit must then be maintained at the established level over the life of the contract. Cash that has been pledged by the fund, if any, is detailed in the Statement of assets and liabilities as Collateral held at broker for futures contracts. Securities pledged by the fund, if any, are identified in the Fund's investments. Subsequent payments, referred to as variation margin, are made or received by the fund periodically and are based on changes in the market value of open futures contracts. Futures contracts are marked-to-market daily and unrealized gain or loss is recorded by the fund. Receivable for futures variation margin is included on the Statement of assets and liabilities. When the contract is closed, the fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

During the six months ended April 30, 2022, the fund used futures contracts to manage against changes in certain securities markets. The fund held futures contracts with USD notional values ranging from \$530,000 to \$14.3 million, as measured at each quarter end.

**Forward foreign currency contracts.** A forward foreign currency contract is an agreement between two parties to buy and sell specific currencies at a price that is set on the date of the contract. The forward contract calls for delivery of the currencies on a future date that is specified in the contract. Forwards are typically traded OTC. Risks related to the use of forwards include the possible failure of counterparties to meet the terms of the forward agreement, the failure of the counterparties to timely post collateral if applicable, and the risk that currency movements will not favor the fund thereby reducing the fund's total return, and the potential for losses in excess of the amounts recognized on the Statement of assets and liabilities.

The market value of a forward foreign currency contract fluctuates with changes in foreign currency exchange rates. Forward foreign currency contracts are marked-to-market daily and the change in value is recorded by the fund as an unrealized gain or loss. Realized gains or losses, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, are recorded upon delivery or receipt of the currency or settlement with the counterparty.

During the six months ended April 30, 2022, the fund used forward foreign currency contracts to manage against changes in foreign currency exchange rates and to gain exposure to foreign currencies. The fund held forward foreign currency contracts with USD notional values ranging from \$101.7 million to \$163 million, as measured at each quarter end.

**Options.** There are two types of options, put options and call options. Options are traded either OTC or on an exchange. A call option gives the purchaser of the option the right to buy (and the seller the obligation to sell) the underlying asset at the exercise price. A put option gives the purchaser of the option the right to sell (and the writer the obligation to buy) the underlying asset at the exercise price. Writing puts and buying calls may increase the fund's exposure to changes in the value of the underlying instrument. Buying puts and writing calls may decrease the fund's exposure to such changes. Risks related to the use of options include the loss of premiums on purchased options, possible illiquidity of the options markets, trading restrictions imposed by an exchange and movements in underlying security values, and for written options, potential losses in excess of the amounts recognized on the Statement of assets and liabilities. In addition, OTC options are subject to the risks of all OTC derivatives contracts.

Purchased options are included in the Fund's investments and are subsequently "marked-to-market" to reflect current market value. If a purchased option expires, the fund realizes a loss equal to the premium paid for the option. Premiums paid for purchased options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying asset transaction to determine the realized gain (loss). Written options are included as liabilities in the Statement of assets and liabilities and are "marked-to-market" to reflect the current market value. If the written option expires, the fund realizes a gain equal to the premium received. Premiums received from writing options which are exercised or closed are added to the proceeds or offset against amounts paid on the underlying asset transaction to determine the realized gain (loss).

During the six months ended April 30, 2022, the fund used purchased options contracts to manage against changes in certain securities markets and foreign currency exchange rates and to gain exposure to certain securities markets and foreign currencies. The fund held purchased options contracts with market values ranging from \$6.1 million to \$11.1 million, as measured at each quarter end.

During the six months ended April 30, 2022, the fund wrote option contracts to manage against changes in certain securities markets and foreign currency exchange rates and to gain exposure to certain securities markets and foreign currencies. The fund held written option contracts with market values ranging from \$165,000 to \$2 million, as measured at each quarter end.

**Swaps.** Swap agreements are agreements between the fund and a counterparty to exchange cash flows, assets, foreign currencies or market-linked returns at specified intervals. Swap agreements are privately negotiated in the OTC market (OTC swaps) or may be executed on a registered commodities exchange (centrally cleared swaps). Swaps are marked-to-market daily and the change in value is recorded as a component of unrealized

appreciation/depreciation of swap contracts. The value of the swap will typically impose collateral posting obligations on the party that is considered out-of-the-money on the swap.

Upfront payments made/received by the fund, if any, are amortized/accreted for financial reporting purposes, with the unamortized/unaccreted portion included in the Statement of assets and liabilities. A termination payment by the counterparty or the fund is recorded as realized gain or loss, as well as the net periodic payments received or paid by the fund.

Entering into swap agreements involves, to varying degrees, elements of credit, market and documentation risk that may provide outcomes that produce losses in excess of the amounts recognized on the Statement of assets and liabilities. Such risks involve the possibility that there will be no liquid market for the swap, or that a counterparty may default on its obligation or delay payment under the swap terms. The counterparty may disagree or contest the terms of the swap. In addition to interest rate risk, market risks may also impact the swap. The fund may also suffer losses if it is unable to terminate or assign outstanding swaps or reduce its exposure through offsetting transactions.

**Total Return Swaps.** The fund may enter into total return swap contracts to obtain synthetic exposure to a specific reference asset or index without owning, taking physical custody of, or short selling the underlying assets. Total return swaps are commitments where one party pays a fixed or variable rate premium (the Buyer) in exchange for a market-linked return (the Seller). The Seller pays the total return of a specific reference asset or index and in return receives interest payments from the Buyer. To the extent the total return of the underlying asset or index exceeds or falls short of the offsetting interest rate obligation, the Buyer will receive or make a payment to the Seller. A fund may enter into total return swaps in which it may act as either the Buyer or the Seller. Total return swap contracts are subject to the risk associated with the investment in the underlying reference asset or index. The risk in the case of short total return swap contracts is unlimited based on the potential for unlimited increases in the market value of the underlying reference asset or index.

During the six months ended April 30, 2022, the fund used total return swaps to gain exposure to a security or market without investing directly in such security or market. The fund held total return swaps with total USD notional amounts ranging from \$1.1 billion to \$1.2 billion, as measured at each quarter end.

### Fair value of derivative instruments by risk category

The table below summarizes the fair value of derivatives held by the fund at April 30, 2022 by risk category:

Risk	Statement of assets and liabilities location	Financial instruments location	Assets derivatives fair value	Liabilities derivatives fair value
Equity	Receivable/payable for futures variation margin <sup>1</sup>	Futures	\$170,787	\$(11,081)
Currency	Unrealized appreciation (depreciation) on forward foreign currency contracts	Forward foreign currency contracts	1,467,901	(4,348,141)
Currency	Unaffiliated investments, at value <sup>2</sup>	Purchased options	33,157	—
Equity	Unaffiliated investments, at value <sup>2</sup>	Purchased options	11,112,974	—
Equity	Written options, at value	Written options	—	(1,956,033)
Equity	Swap contracts, at value	Total return swaps	49,472,897	(31,201,080)
			<b>\$62,257,716</b>	<b>\$(37,516,335)</b>

- <sup>1</sup> Reflects cumulative appreciation/depreciation on open futures as disclosed in the Derivatives section of Fund's investments. Only the period end variation margin receivable/payable is separately reported on the Statement of assets and liabilities.
- <sup>2</sup> Purchased options are included in Fund's investments.

For financial reporting purposes, the fund does not offset OTC derivative assets or liabilities that are subject to master netting arrangements, as defined by the ISDAs, in the Statement of assets and liabilities. In the event of default by the counterparty or a termination of the agreement, the ISDA allows an offset of amounts across the various transactions between the fund and the applicable counterparty. The tables below reflect the fund's exposure to OTC derivative transactions and exposure to counterparties subject to an ISDA:

OTC Financial Instruments	Asset	Liability
Forward foreign currency contracts	\$1,467,901	\$(4,348,141)
Purchased options	500,362	—
Swap contracts	49,472,897	(31,201,080)
Written options	—	(286)
<b>Totals</b>	<b>\$51,441,160</b>	<b>\$(35,549,507)</b>

Counterparty	Assets	Liabilities	Total Market Value of OTC Derivatives	Collateral Posted by Counterparty <sup>1</sup>	Collateral Posted by Portfolio <sup>1</sup>	Net Exposure
BNP Paribas	\$76,798	\$(156,796)	\$(79,998)	—	\$79,998	—
Citibank, N.A.	—	(28,908)	(28,908)	—	—	\$(28,908)
Deutsche Bank AG	239,722	(1,096,746)	(857,024)	—	857,024	—
Goldman Sachs International	12,460,029	(9,296,714)	3,163,315	\$3,163,315	—	—
JPMorgan Chase Bank, N.A.	17,158,190	(10,368,758)	6,789,432	—	—	6,789,432
Morgan Stanley & Co. International PLC	21,488,629	(14,574,571)	6,914,058	3,640,000	—	3,274,058
Standard Chartered Bank	17,792	(27,014)	(9,222)	—	—	(9,222)
<b>Totals</b>	<b>51,441,160</b>	<b>(35,549,507)</b>	<b>15,891,653</b>	<b>6,803,315</b>	<b>937,022</b>	<b>10,025,360</b>

<sup>1</sup> Reflects collateral posted by the counterparty or posted by the fund, excluding any excess collateral amounts.

### Effect of derivative instruments on the Statement of operations

The table below summarizes the net realized gain (loss) included in the net increase (decrease) in net assets from operations, classified by derivative instrument and risk category, for the six months ended April 30, 2022:

Statement of operations location - Net realized gain (loss) on:						
Risk	Unaffiliated investments and foreign currency transactions <sup>1</sup>	Futures contracts	Forward foreign currency contracts	Written options	Swap contracts	Total
Interest rate	\$(451,882)	—	—	—	—	\$(451,882)
Currency	(218,690)	—	\$(3,193,227)	—	—	(3,411,917)
Equity	3,609,959	\$(677,160)	—	\$316,047	\$22,473,713	25,722,559
<b>Total</b>	<b>\$2,939,387</b>	<b>\$(677,160)</b>	<b>\$(3,193,227)</b>	<b>\$316,047</b>	<b>\$22,473,713</b>	<b>\$21,858,760</b>

<sup>1</sup> Realized gain (loss) associated with purchased options is included in this caption on the Statement of operations.

The table below summarizes the net change in unrealized appreciation (depreciation) included in the net increase (decrease) in net assets from operations, classified by derivative instrument and risk category, for the six months ended April 30, 2022:

Statement of operations location - Change in net unrealized appreciation (depreciation) of:

Risk	Unaffiliated investments and translation of assets and liabilities in foreign currencies <sup>1</sup>	Futures contracts	Forward foreign currency contracts	Written options	Swap contracts	Total
Currency	\$(254,958)	—	\$(2,609,348)	—	—	\$(2,864,306)
Equity	4,270,566	\$75,646	—	\$(811,607)	\$26,296,324	29,830,929
<b>Total</b>	<b>\$4,015,608</b>	<b>\$75,646</b>	<b>\$(2,609,348)</b>	<b>\$(811,607)</b>	<b>\$26,296,324</b>	<b>\$26,966,623</b>

<sup>1</sup> Change in unrealized appreciation (depreciation) associated with purchased options is included in this caption on the Statement of operations.

#### Note 4 — Guarantees and indemnifications

Under the Trust's organizational documents, its Officers and Trustees are indemnified against certain liabilities arising out of the performance of their duties to the Trust, including the fund. Additionally, in the normal course of business, the fund enters into contracts with service providers that contain general indemnification clauses. The fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the fund that have not yet occurred. The risk of material loss from such claims is considered remote.

#### Note 5 — Fees and transactions with affiliates

John Hancock Investment Management LLC (the Advisor) serves as investment advisor for the fund. John Hancock Investment Management Distributors LLC (the Distributor), an affiliate of the Advisor, serves as principal underwriter of the fund. The Advisor and the Distributor are indirect, principally owned subsidiaries of John Hancock Life Insurance Company (U.S.A.), which in turn is a subsidiary of Manulife Financial Corporation.

**Management fee.** The fund has an investment management agreement with the Advisor under which the fund pays a daily management fee to the Advisor equivalent on an annual basis to the sum of: (a) 1.450% of the first \$250 million of the fund's average daily net assets; (b) 1.400% of the next \$750 million of the fund's average daily net assets; (c) 1.375% of the next \$1 billion of the fund's average daily net assets; and (d) 1.350% of the fund's average daily net assets in excess of \$2 billion. Prior to April 1, 2022, the fees were as follows: (a) 1.500% of the first \$250 million of the fund's average daily net assets; and (b) 1.450% of the fund's average daily net assets in excess of \$250 million. The Advisor has a subadvisory agreement with Wellington Management Company LLP. The fund is not responsible for payment of the subadvisory fees.

The Advisor has contractually agreed to waive a portion of its management fee and/or reimburse expenses for certain funds of the John Hancock group of funds complex, including the fund (the participating portfolios). This waiver is based upon aggregate net assets of all the participating portfolios. The amount of the reimbursement is calculated daily and allocated among all the participating portfolios in proportion to the daily net assets of each fund. During the six months ended April 30, 2022, this waiver amounted to 0.01% of the fund's average daily net assets, on an annualized basis. This arrangement expires on July 31, 2023, unless renewed by mutual agreement of the fund and the Advisor based upon a determination that this is appropriate under the circumstances at that time.

For the six months ended April 30, 2022, the expense reductions described above amounted to the following:

Class	Expense reduction	Class	Expense reduction
Class A	\$632	Class R6	\$2,043
Class C	175	Class NAV	2,570
Class I	42,439	<b>Total</b>	<b>\$47,859</b>

Expenses waived or reimbursed in the current fiscal period are not subject to recapture in future fiscal periods.

The investment management fees, including the impact of the waivers and reimbursements as described above, incurred for the six months ended April 30, 2022, were equivalent to a net annual effective rate of 1.44% of the fund's average daily net assets.

**Accounting and legal services.** Pursuant to a service agreement, the fund reimburses the Advisor for all expenses associated with providing the administrative, financial, legal, compliance, accounting and recordkeeping services to the fund, including the preparation of all tax returns, periodic reports to shareholders and regulatory reports, among other services. These expenses are allocated to each share class based on its relative net assets at the time the expense was incurred. These accounting and legal services fees incurred, for the six months ended April 30, 2022, amounted to an annual rate of 0.01% of the fund's average daily net assets.

**Distribution and service plans.** The fund has a distribution agreement with the Distributor. The fund has adopted distribution and service plans for certain classes as detailed below pursuant to Rule 12b-1 under the 1940 Act, to pay the Distributor for services provided as the distributor of shares of the fund. The fund may pay up to the following contractual rates of distribution and service fees under these arrangements, expressed as an annual percentage of average daily net assets for each class of the fund's shares:

Class	Rule 12b-1 Fee
Class A	0.30%
Class C	1.00%

**Sales charges.** Class A shares are assessed up-front sales charges, which resulted in payments to the Distributor amounting to \$7,096 for the six months ended April 30, 2022. Of this amount, \$1,181 was retained and used for printing prospectuses, advertising, sales literature and other purposes and \$5,915 was paid as sales commissions to broker-dealers.

Class A and Class C shares may be subject to contingent deferred sales charges (CDSCs). Certain Class A shares purchased, including those that are acquired through purchases of \$1 million or more, and redeemed within one year of purchase are subject to a 1.00% sales charge. Class C shares that are redeemed within one year of purchase are subject to a 1.00% CDSC. CDSCs are applied to the lesser of the current market value at the time of redemption or the original purchase cost of the shares being redeemed. Proceeds from CDSCs are used to compensate the Distributor for providing distribution-related services in connection with the sale of these shares. During the six months ended April 30, 2022, CDSCs received by the Distributor amounted to \$494 for Class C shares. There were no CDSCs received by the Distributor for Class A shares.

**Transfer agent fees.** The John Hancock group of funds has a complex-wide transfer agent agreement with John Hancock Signature Services, Inc. (Signature Services), an affiliate of the Advisor. The transfer agent fees paid to Signature Services are determined based on the cost to Signature Services (Signature Services Cost) of providing recordkeeping services. It also includes out-of-pocket expenses, including payments made to third-parties for recordkeeping services provided to their clients who invest in one or more John Hancock funds. In addition, Signature Services Cost may be reduced by certain fees that Signature Services receives in connection with retirement and small accounts. Signature Services Cost is calculated monthly and allocated, as applicable, to five categories of share classes: Retail Share and Institutional Share Classes of Non-Municipal Bond Funds, Class R6

Shares, Retirement Share Classes and Municipal Bond Share Classes. Within each of these categories, the applicable costs are allocated to the affected John Hancock affiliated funds and/or classes, based on the relative average daily net assets.

**Class level expenses.** Class level expenses for the six months ended April 30, 2022 were as follows:

Class	Distribution and service fees	Transfer agent fees
Class A	\$21,207	\$7,968
Class C	19,571	2,206
Class I	—	534,909
Class R6	—	1,964
<b>Total</b>	<b>\$40,778</b>	<b>\$547,047</b>

**Trustee expenses.** The fund compensates each Trustee who is not an employee of the Advisor or its affiliates. The costs of paying Trustee compensation and expenses are allocated to the fund based on its net assets relative to other funds within the John Hancock group of funds complex.

#### Note 6 — Fund share transactions

Transactions in fund shares for the six months ended April 30, 2022 and for the year ended October 31, 2021 were as follows:

	Six Months Ended 4-30-22		Year Ended 10-31-21	
	Shares	Amount	Shares	Amount
<b>Class A shares</b>				
Sold	398,367	\$4,737,562	870,252	\$10,870,363
Distributions reinvested	75,489	874,923	34,187	417,429
Repurchased	(522,973)	(6,286,588)	(653,530)	(8,205,476)
<b>Net increase (decrease)</b>	<b>(49,117)</b>	<b>\$(674,103)</b>	<b>250,909</b>	<b>\$3,082,316</b>
<b>Class C shares</b>				
Sold	38,847	\$433,738	104,693	\$1,264,070
Distributions reinvested	19,582	215,399	16,418	192,414
Repurchased	(115,634)	(1,336,598)	(214,161)	(2,578,594)
<b>Net decrease</b>	<b>(57,205)</b>	<b>\$(687,461)</b>	<b>(93,050)</b>	<b>\$(1,122,110)</b>
<b>Class I shares</b>				
Sold	17,799,022	\$213,642,319	41,009,799	\$521,959,537
Distributions reinvested	3,588,613	42,704,495	1,587,124	19,807,305
Repurchased	(18,540,013)	(225,448,668)	(16,418,545)	(210,753,862)
<b>Net increase</b>	<b>2,847,622</b>	<b>\$30,898,146</b>	<b>26,178,378</b>	<b>\$331,012,980</b>
<b>Class R6 shares</b>				
Sold	3,311	\$47,493	959,930	\$12,268,431
Distributions reinvested	244,458	2,940,827	104,193	1,312,838
Repurchased	(426,976)	(5,202,128)	(338,895)	(4,398,334)
<b>Net increase (decrease)</b>	<b>(179,207)</b>	<b>\$(2,213,808)</b>	<b>725,228</b>	<b>\$9,182,935</b>



	Six Months Ended 4-30-22		Year Ended 10-31-21	
	Shares	Amount	Shares	Amount
<b>Class NAV shares</b>				
Sold	1,149,857	\$13,773,235	273,507	\$3,584,077
Distributions reinvested	298,065	3,588,697	173,369	2,186,187
Repurchased	(347,361)	(4,189,090)	(1,082,461)	(13,770,863)
<b>Net increase (decrease)</b>	<b>1,100,561</b>	<b>\$13,172,842</b>	<b>(635,585)</b>	<b>\$(8,000,599)</b>
<b>Total net increase</b>	<b>3,662,654</b>	<b>\$40,495,616</b>	<b>26,425,880</b>	<b>\$334,155,522</b>

Affiliates of the fund owned 100% of shares of Class NAV on April 30, 2022. Such concentration of shareholders' capital could have a material effect on the fund if such shareholders redeem from the fund.

### Note 7 — Purchase and sale of securities

Purchases and sales of securities, other than short-term investments, amounted to \$705,674,854 and \$691,910,720, respectively, for the six months ended April 30, 2022.

### Note 8 — Investment by affiliated funds

Certain investors in the fund are affiliated funds that are managed by the Advisor and its affiliates. The affiliated funds do not invest in the fund for the purpose of exercising management or control; however, this investment may represent a significant portion of the fund's net assets. At April 30, 2022, funds within the John Hancock group of funds complex held 6.0% of the fund's net assets. The following fund(s) had an affiliate ownership of 5% or more of the fund's net assets:

Fund	Affiliated Concentration
John Hancock Funds II Alternative Asset Allocation Fund	6.0%

### Note 9 — Investment in affiliated underlying funds

The fund may invest in affiliated underlying funds that are managed by the Advisor and its affiliates. Information regarding the fund's fiscal year to date purchases and sales of the affiliated underlying funds as well as income and capital gains earned by the fund, if any, is as follows:

Affiliate	Ending share amount	Beginning value	Cost of purchases	Proceeds from shares sold	Realized gain (loss)	Change in unrealized appreciation (depreciation)	Dividends and distributions		Ending value
							Income distributions received	Capital gain distributions received	
John Hancock Collateral Trust*	—	\$913,669	\$34,705,934	\$(35,618,068)	\$(1,581)	\$46	\$45,825	\$297	—

\* Refer to the Securities lending note within Note 2 for details regarding this investment.

### Note 10 — LIBOR discontinuation risk

LIBOR (London Interbank Offered Rate) is a measure of the average interest rate at which major global banks can borrow from one another. Following allegations of rate manipulation and concerns regarding its thin liquidity, in July 2017, the U.K. Financial Conduct Authority, which regulates LIBOR, announced that it will stop encouraging banks to provide the quotations needed to sustain LIBOR. As market participants transition away from LIBOR, LIBOR's usefulness may deteriorate. The transition process may lead to increased volatility and illiquidity in markets that currently rely on LIBOR to determine interest rates. LIBOR's deterioration may adversely affect the liquidity and/or market value of securities that use LIBOR as a benchmark interest rate.

The ICE Benchmark Administration Limited, the administrator of LIBOR, ceased publishing most LIBOR maturities, including some US LIBOR maturities, on December 31, 2021, and is expected to cease publishing the remaining and most liquid US LIBOR maturities on June 30, 2023. It is expected that market participants will transition to the use of alternative reference or benchmark rates prior to the applicable LIBOR publication cessation date. However, although regulators have encouraged the development and adoption of alternative rates such as the Secured Overnight Financing Rate ("SOFR"), the future utilization of LIBOR or of any particular replacement rate remains uncertain.

The impact on the transition away from LIBOR referenced financial instruments remains uncertain. It is expected that market participants will amend such financial instruments to include fallback provisions and other measures that contemplate the discontinuation of LIBOR. To facilitate the transition of legacy derivatives contracts referencing LIBOR, the International Swaps and Derivatives Association, Inc. launched a protocol to incorporate fallback provisions. There are obstacles to converting certain longer term securities to a new benchmark or benchmarks and the effectiveness of one versus multiple alternative reference rates has not been determined. Certain proposed replacement rates, such as SOFR, are materially different from LIBOR, and will require changes to the applicable spreads. Furthermore, the risks associated with the conversion from LIBOR may be exacerbated if an orderly transition is not completed in a timely manner.

#### **Note 11 — Coronavirus (COVID-19) pandemic**

The COVID-19 disease has resulted in significant disruptions to global business activity. A widespread health crisis such as a global pandemic could cause substantial market volatility, exchange-trading suspensions, and closures, which may lead to less liquidity in certain instruments, industries, sectors or the markets generally, and may ultimately affect fund performance.

#### **Note 12 — New accounting pronouncement**

In March 2020, the Financial Accounting Standards Board (FASB) issued an Accounting Standards Update (ASU), ASU 2020-04, which provides optional, temporary relief with respect to the financial reporting of contracts subject to certain types of modifications due to the planned discontinuation of the LIBOR and other IBOR-based reference rates as of the end of 2021. The temporary relief provided by ASU 2020-04 is effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management expects that the adoption of the guidance will not have a material impact to the financial statements.

## STATEMENT REGARDING LIQUIDITY RISK MANAGEMENT

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### Operation of the Liquidity Risk Management Program

This section describes operation and effectiveness of the Liquidity Risk Management Program (LRMP) established in accordance with Rule 22e-4 under the Investment Company Act of 1940, as amended (the Liquidity Rule). The Board of Trustees (the Board) of each Fund in the John Hancock Group of Funds (each a Fund and collectively, the Funds) that is subject to the requirements of the Liquidity Rule has appointed John Hancock Investment Management LLC and John Hancock Variable Trust Advisers LLC (together, the Advisor) to serve as Administrator of the LRMP with respect to each of the Funds, including John Hancock Seaport Long/Short Fund, subject to the oversight of the Board. In order to provide a mechanism and process to perform the functions necessary to administer the LRMP, the Advisor established the Liquidity Risk Management Committee (the Committee). The Fund's subadvisor, Wellington Management Company LLP (the Subadvisor) executes the day-to-day investment management and security-level activities of the Fund in accordance with the requirements of the LRMP, subject to the supervision of the Advisor and the Board.

The Committee receives monthly reports and holds quarterly meetings to: (1) review the day-to-day operations of the LRMP; (2) monitor current market and liquidity conditions; (3) review and approve month-end liquidity classifications; (4) monitor illiquid investment levels against the 15% limit on illiquid investments and established Highly Liquid Investment Minimums (HLIMs), if any; (5) review quarterly testing and determinations, as applicable; (6) review redemption-in-kind activities; and (7) review other LRMP related material. The Advisor also conducts daily, monthly, quarterly, and annual quantitative and qualitative assessments of each subadvisor to a Fund that is subject to the requirements of the Liquidity Rule and is a part of the LRMP to monitor investment performance issues, risks and trends. In addition, the Advisor may conduct ad-hoc reviews and meetings with subadvisors as issues and trends are identified, including potential liquidity issues. The Committee also monitors global events, such as the ongoing COVID-19 Coronavirus pandemic and amendments to the Office of Foreign Assets Control sanctioned company lists, that could impact the markets and liquidity of portfolio investments and their classifications.

The Committee provided the Board at a meeting held by videoconference on March 22-24, 2022 with a written report which addressed the Committee's assessment of the adequacy and effectiveness of the implementation and operation of the LRMP and any material changes to the LRMP. The report, which covered the period January 1, 2021 through December 31, 2021, included an assessment of important aspects of the LRMP including, but not limited to: (1) Security-level liquidity classifications; (2) Fund-level liquidity risk assessment; (3) Reasonably Anticipated Trade Size (RATS) determination; (4) HLIM determination; (5) Compliance with the 15% limit on illiquid investments; (6) Operation of the Fund's Redemption-In-Kind Procedures; and (7) Review of liquidity management facilities.

Additionally, the report included a discussion of notable changes and enhancements to the LRMP implemented during 2021 and key initiatives for 2022.

The report also covered material liquidity matters which occurred or were reported during this period applicable to the Fund, if any, and the Committee's actions to address such matters.

The report stated, in relevant part, that during the period covered by the report:

- The Fund's investment strategy remained appropriate for an open-end fund structure;
- The Fund was able to meet requests for redemption without significant dilution of remaining shareholders' interests in the Fund;
- The Fund did not report any breaches of the 15% limit on illiquid investments that would require reporting to the Securities and Exchange Commission;

- The Fund continued to qualify as a Primarily Highly Liquid Fund under the Liquidity Rule and therefore is not required to establish a HLIM; and
- The Chief Compliance Officer's office, as a part of their annual Rule 38a-1 assessment of the Fund's policies and procedures, reviewed the LRMP's control environment and deemed it to be operating effectively and in compliance with the Board approved procedures.

### **Adequacy and Effectiveness**

Based on the review and assessment conducted by the Committee, the Committee has determined that the LRMP has been implemented, and is operating in a manner that is adequate and effective at assessing and managing the liquidity risk of the Fund.

# More information

## Trustees

Hassell H. McClellan, *Chairperson*  
Steven R. Pruchansky, *Vice Chairperson*  
Andrew G. Arnott<sup>†</sup>  
James R. Boyle  
Peter S. Burgess<sup>\*</sup>  
William H. Cunningham<sup>\*</sup>  
Grace K. Fey  
Marianne Harrison<sup>†</sup>  
Deborah C. Jackson  
Frances G. Rathke<sup>\*</sup>  
Gregory A. Russo

## Officers

Andrew G. Arnott  
*President*  
Charles A. Rizzo  
*Chief Financial Officer*  
Salvatore Schiavone  
*Treasurer*  
Christopher (Kit) Sechler  
*Secretary and Chief Legal Officer*  
Trevor Swanberg  
*Chief Compliance Officer*

<sup>†</sup> Non-Independent Trustee

<sup>\*</sup> Member of the Audit Committee

<sup>1</sup> Effective June 30, 2022, Robert L. Deresiewicz will no longer serve on the fund's investment management team; effective July 1, 2022, Wen Shi, PhD, CFA, will be added as a leader of the fund's investment management team.

<sup>2</sup> Effective April 1, 2022, Michael G. Toman was added as a portfolio manager of the fund.

The fund's proxy voting policies and procedures, as well as the fund proxy voting record for the most recent twelve-month period ended June 30, are available free of charge on the Securities and Exchange Commission (SEC) website at [sec.gov](http://sec.gov) or on our website.

All of the fund's holdings as of the end of the third month of every fiscal quarter are filed with the SEC on Form N-PORT within 60 days of the end of the fiscal quarter. The fund's Form N-PORT filings are available on our website and the SEC's website, [sec.gov](http://sec.gov).

We make this information on your fund, as well as **monthly portfolio holdings**, and other fund details available on our website at [jhinvestments.com](http://jhinvestments.com) or by calling 800-225-5291.

You can also contact us:

**800-225-5291**  
**[jhinvestments.com](http://jhinvestments.com)**

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Kansas City, MO 64105-1407

## Investment advisor

John Hancock Investment Management LLC

## Subadvisor

Wellington Management Company LLP

## Portfolio Managers

Steven C. Angeli, CFA  
Jennifer N. Berg, CFA  
Robert L. Deresiewicz<sup>1</sup>  
Ann C. Gallo  
Bruce L. Glazer  
Rebecca D. Sykes, CFA  
Michael G. Toman<sup>2</sup>  
Keith E. White

## Principal distributor

John Hancock Investment Management Distributors LLC

## Custodian

State Street Bank and Trust Company

## Transfer agent

John Hancock Signature Services, Inc.

## Legal counsel

K&L Gates LLP

# John Hancock family of funds

## **U.S. EQUITY FUNDS**

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Blue Chip Growth  
Classic Value  
Disciplined Value  
Disciplined Value Mid Cap  
Equity Income  
Financial Industries  
Fundamental All Cap Core  
Fundamental Large Cap Core  
Mid Cap Growth  
New Opportunities  
Regional Bank  
Small Cap Core  
Small Cap Growth  
Small Cap Value  
U.S. Global Leaders Growth  
U.S. Growth

## **INTERNATIONAL EQUITY FUNDS**

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Disciplined Value International  
Emerging Markets  
Emerging Markets Equity  
Fundamental Global Franchise  
Global Environmental Opportunities  
Global Equity  
Global Shareholder Yield  
Global Thematic Opportunities  
International Dynamic Growth  
International Growth  
International Small Company

## **FIXED-INCOME FUNDS**

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Bond  
California Municipal Bond  
Emerging Markets Debt  
Floating Rate Income  
Government Income  
High Yield  
High Yield Municipal Bond  
Income  
Investment Grade Bond  
Money Market  
Municipal Opportunities  
Opportunistic Fixed Income  
Short Duration Bond  
Strategic Income Opportunities

## **ALTERNATIVE FUNDS**

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Absolute Return Currency  
Alternative Asset Allocation  
Diversified Macro  
Infrastructure  
Multi-Asset Absolute Return  
Real Estate Securities  
Seaport Long/Short

**A fund's investment objectives, risks, charges, and expenses should be considered carefully before investing. The prospectus contains this and other important information about the fund. To obtain a prospectus, contact your financial professional, call John Hancock Investment Management at 800-225-5291, or visit our website at [jhinvestments.com](http://jhinvestments.com). Please read the prospectus carefully before investing or sending money.**

## **EXCHANGE-TRADED FUNDS**

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John Hancock Corporate Bond ETF  
John Hancock Mortgage-Backed Securities ETF  
John Hancock Multifactor Consumer Discretionary ETF  
John Hancock Multifactor Consumer Staples ETF  
John Hancock Multifactor Developed International ETF  
John Hancock Multifactor Emerging Markets ETF  
John Hancock Multifactor Energy ETF  
John Hancock Multifactor Financials ETF  
John Hancock Multifactor Healthcare ETF  
John Hancock Multifactor Industrials ETF  
John Hancock Multifactor Large Cap ETF  
John Hancock Multifactor Materials ETF  
John Hancock Multifactor Media and Communications ETF  
John Hancock Multifactor Mid Cap ETF  
John Hancock Multifactor Small Cap ETF  
John Hancock Multifactor Technology ETF  
John Hancock Multifactor Utilities ETF  
John Hancock Preferred Income ETF

## **ENVIRONMENTAL, SOCIAL, AND GOVERNANCE FUNDS**

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ESG Core Bond  
ESG International Equity  
ESG Large Cap Core

## **ASSET ALLOCATION/TARGET DATE FUNDS**

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Balanced  
Multi-Asset High Income  
Multi-Index Lifetime Portfolios  
Multi-Index Preservation Portfolios  
Multimanager Lifestyle Portfolios  
Multimanager Lifetime Portfolios  
**CLOSED-END FUNDS**  
Financial Opportunities  
Hedged Equity & Income  
Income Securities Trust  
Investors Trust  
Preferred Income  
Preferred Income II  
Preferred Income III  
Premium Dividend  
Tax-Advantaged Dividend Income  
Tax-Advantaged Global Shareholder Yield

*John Hancock ETF shares are bought and sold at market price (not NAV), and are not individually redeemed from the fund. Brokerage commissions will reduce returns.*

*John Hancock ETFs are distributed by Foreside Fund Services, LLC, and are subadvised by Manulife Investment Management (US) LLC or Dimensional Fund Advisors LP. Foreside is not affiliated with John Hancock Investment Management Distributors LLC, Manulife Investment Management (US) LLC or Dimensional Fund Advisors LP.*

*Dimensional Fund Advisors LP receives compensation from John Hancock in connection with licensing rights to the John Hancock Dimensional indexes. Dimensional Fund Advisors LP does not sponsor, endorse, or sell, and makes no representation as to the advisability of investing in, John Hancock Multifactor ETFs.*

## *A trusted* brand

John Hancock Investment Management is a premier asset manager with a heritage of financial stewardship dating back to 1862. Helping our shareholders pursue their financial goals is at the core of everything we do. It's why we support the role of professional financial advice and operate with the highest standards of conduct and integrity.

## *A better way* to invest

We serve investors globally through a unique multimanager approach: We search the world to find proven portfolio teams with specialized expertise for every strategy we offer, then we apply robust investment oversight to ensure they continue to meet our uncompromising standards and serve the best interests of our shareholders.

## *Results* for investors

Our unique approach to asset management enables us to provide a diverse set of investments backed by some of the world's best managers, along with strong risk-adjusted returns across asset classes.

"A trusted brand" is based on a survey of 6,651 respondents conducted by Medallia between 3/18/20 and 5/13/20.

 Investment Management

John Hancock Investment Management Distributors LLC, Member FINRA, SIPC  
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jhinvestments.com

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