

SUMMARY OF INVESTMENT PORTFOLIO (CONTINUED)

| By Industry ⁽¹⁾⁽²⁾ | Percentage of net asset value † | | |
|--|--|---|------|
| Long Positions | | | |
| Cash and Short Term Instruments (Bank Overdraft) | 48.0 | | |
| Health Care | 8.1 | | |
| Energy | 7.4 | | |
| Information Technology | 6.8 | | |
| Consumer Discretionary | 4.7 | | |
| Communication Services | 4.1 | | |
| Consumer Staples | 3.9 | | |
| Materials | 2.5 | | |
| Foreign Equity Funds | 1.7 | | |
| Index Based ETFs | 0.5 | | |
| Real Estate** | 0.0 | | |
| Financials** | 0.0 | | |
| Short Positions | | | |
| Information Technology | -0.2 | | |
| Index Based ETFs | -0.2 | | |
| Energy | -0.1 | | |
| Health Care | -0.1 | | |
| Industrials | -0.1 | | |
| Communication Services | -0.1 | | |
| Materials** | -0.0 | | |
| Consumer Discretionary** | -0.0 | | |
| Consumer Staples** | -0.0 | | |
| Utilities** | -0.0 | | |
| Financials** | -0.0 | | |
| | | Short Positions | |
| | | Patterson-UTL Energy, Inc., \$7.00 Put, Nov. 15 24** | -0.0 |
| | | Cenovus Energy Inc., \$24.00 Put, Oct. 11 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$440.00 Put, Nov. 01, 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$430.00 Put, Nov. 01, 24** | -0.0 |
| | | Cenovus Energy Inc., \$23.50 Put, Oct. 18 24** | -0.0 |
| | | Humana Inc., \$290.00 Put, Nov. 15 24** | -0.0 |
| | | Boeing Company (The), \$140.00 Put, Nov. 15 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$435.00 Put, Oct. 25, 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$415.00 Put, Oct. 31, 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$390.00 Put, Nov. 15 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$400.00 Put, Oct. 31 24** | -0.0 |
| | | APA Corporation, \$22.50 Put, Nov. 15 24** | -0.0 |
| | | Advance Auto Parts, Inc., \$30.00 Put, Dec. 20 24** | -0.0 |
| | | Novo Nordisk A/S, \$120.00 Put, Oct. 25 24** | -0.0 |
| | | CrowdStrike Holdings Inc., \$250.00 Put, Nov. 15 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$410.00 Put, Oct. 18 24** | -0.0 |
| | | Adobe Inc., \$480.00 Put, Nov. 15 24** | -0.0 |
| | | ON Semiconductor Corporation, \$55.00 Put, Nov. 15 24** | -0.0 |
| | | Boeing Company (The), \$135.00 Put, Nov. 15 24** | -0.0 |
| | | BioMarin Pharmaceutical Inc., \$80.00 Put, Oct. 18 24** | -0.0 |
| | | West Pharmaceutical Services Inc. \$300.00 Put, Oct. 18 24** | -0.0 |
| | | Synopsys, Inc., \$450.00 Put, Nov. 15 24** | -0.0 |
| | | Take-Two Interactive Software, Inc., \$145.00 Put, Nov. 01 24** | -0.0 |
| | | MongoDB Inc, \$245.00 Put, Nov. 01 24** | -0.0 |
| | | SPDR S&P 500 ETF Trust, \$430.00 Put, Oct. 11, 24** | -0.0 |

(1) Excludes other net assets (liabilities) and derivatives.

(2) Excludes bonds and debentures.

† This refers to transactional net asset value.

** Percentage of total net asset value is less than 0.05%.