



# Abbey Capital

ABBHEY CAPITAL FUTURES STRATEGY FUND  
of  
THE RBB FUND, INC.

SEMI-ANNUAL FINANCIAL STATEMENTS

FEBRUARY 28, 2026  
(UNAUDITED)

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS

FEBRUARY 28, 2026 (UNAUDITED)

	PAR	VALUE
<b>U.S. TREASURY BILLS — 75.8%</b>		
3.92%, 03/05/2026 <sup>(a)</sup> . . . . .	\$ 12,015,000	\$ 12,011,390
3.75%, 03/12/2026 <sup>(a)</sup> . . . . .	22,474,000	22,451,406
3.74%, 03/19/2026 <sup>(a)</sup> . . . . .	66,585,000	66,471,491
3.78%, 03/26/2026 <sup>(a)</sup> . . . . .	105,744,000	105,487,630
3.75%, 04/02/2026 <sup>(a)</sup> . . . . .	118,829,000	118,459,095
3.76%, 04/09/2026 <sup>(a)</sup> . . . . .	148,497,000	147,929,969
3.77%, 04/16/2026 <sup>(a)</sup> . . . . .	249,648,000	248,519,279
3.71%, 04/23/2026 <sup>(a)</sup> . . . . .	40,124,000	39,915,065
3.76%, 04/30/2026 <sup>(a)</sup> . . . . .	83,003,000	82,510,086
3.74%, 05/07/2026 <sup>(a)</sup> . . . . .	5,615,000	5,578,044
3.76%, 05/14/2026 <sup>(a)</sup> . . . . .	76,845,000	76,286,369
3.76%, 05/21/2026 <sup>(a)</sup> . . . . .	31,416,000	31,166,068
3.70%, 05/28/2026 <sup>(a)</sup> . . . . .	41,973,000	41,609,737
3.64%, 06/04/2026 <sup>(a)</sup> . . . . .	88,680,000	87,853,741
3.56%, 06/11/2026 <sup>(a)</sup> . . . . .	25,887,000	25,628,809
3.54%, 07/02/2026 <sup>(a)</sup> . . . . .	85,215,000	84,186,929
3.54%, 07/09/2026 <sup>(a)</sup> . . . . .	86,759,000	85,653,799
3.56%, 07/16/2026 <sup>(a)</sup> . . . . .	75,377,000	74,370,631
3.58%, 07/23/2026 <sup>(a)</sup> . . . . .	45,490,000	44,853,045
3.59%, 07/30/2026 <sup>(a)</sup> . . . . .	26,285,000	25,899,487
3.55%, 08/06/2026 <sup>(a)</sup> . . . . .	58,758,000	57,858,562
3.55%, 08/13/2026 <sup>(a)</sup> . . . . .	36,162,000	35,583,708
3.57%, 08/20/2026 <sup>(a)</sup> . . . . .	172,343,000	169,472,681
3.58%, 08/27/2026 <sup>(a)</sup> . . . . .	147,387,000	144,829,099
<b>TOTAL U.S. TREASURY BILLS</b>		
(Cost \$1,834,365,789) . . . . .		<u>1,834,586,120</u>
<b>TOTAL INVESTMENTS — 75.8%</b>		
(Cost \$1,834,365,789) . . . . .		1,834,586,120
Other Assets in Excess of Liabilities — 24.2% . . . . .		<u>586,117,084</u>
<b>TOTAL NET ASSETS —</b>		
<b>100.0%</b> . . . . .		<u>\$2,420,703,204</u>

Par amount is in USD unless otherwise indicated.

Percentages are stated as a percent of net assets.

<sup>(a)</sup> The rate shown is the annualized yield as of February 28, 2026.

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

Futures contracts outstanding as of February 28, 2026 were as follows:

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
10 Year U.S. Ultra Treasury Notes	223	06/18/2026	\$ 26,031,766	\$ 174,234
3 Month Canadian Overnight Repo Rate Average	624	09/15/2026	111,849,272	54,727
3 Month Canadian Overnight Repo Rate Average	1,096	12/15/2026	196,483,340	320,228
3 Month Canadian Overnight Repo Rate Average	77	03/16/2027	13,799,797	18,364
3 Month Canadian Overnight Repo Rate Average	89	06/15/2027	15,942,258	30,168
3 Month Canadian Overnight Repo Rate Average	77	09/14/2027	13,784,979	16,779
3 Month Canadian Overnight Repo Rate Average	32	12/14/2027	5,725,303	816
3 Month Euribor	23	09/14/2026	6,658,656	(5,568)
3 Month Euribor	2,309	12/14/2026	668,607,617	431,727
3 Month Euribor	278	03/15/2027	80,486,996	24,651
3 Month Euribor	1,255	06/14/2027	363,238,352	184,581
3 Month Euribor	83	09/13/2027	24,014,353	14,401
3 Month Euribor	340	12/13/2027	98,331,876	143,786
3 Month Euribor	184	03/13/2028	53,190,438	49,923
3 Month Euribor	342	06/19/2028	98,814,323	85,710
3 Month Euribor	36	09/18/2028	10,396,191	8,197
3 Month Euribor	468	12/18/2028	135,081,353	126,284
3 Month Euribor	20	03/19/2029	5,770,049	4,638
3 Month Euribor	43	06/18/2029	12,400,524	10,073
3 Month New Zealand Treasury Bill	57	06/10/2026	33,978,711	3,155
3 Month New Zealand Treasury Bill	47	09/16/2026	28,010,670	5,882
3 Month Swiss Average Overnight Rate	51	12/15/2026	16,604,767	19,103
3-Month Secured Overnight Financing Rate	841	12/15/2026	203,469,438	(31,538)
3-Month Secured Overnight Financing Rate	67	03/16/2027	16,238,287	10,387
3-Month Secured Overnight Financing Rate	96	06/15/2027	23,286,000	19,437
3-Month Secured Overnight Financing Rate	280	09/14/2027	67,942,000	79,150
3-Month Secured Overnight Financing Rate	443	12/14/2027	107,493,950	174,750
3-Month Secured Overnight Financing Rate	125	03/14/2028	30,325,000	43,550
3-Month Secured Overnight Financing Rate	122	06/20/2028	29,585,000	43,088
3-Month Secured Overnight Financing Rate	138	09/19/2028	33,449,475	53,800
3-Month Secured Overnight Financing Rate	1,205	12/19/2028	291,941,375	638,638
3-Month Secured Overnight Financing Rate	77	03/20/2029	18,645,550	25,475
3-Month Secured Overnight Financing Rate	58	06/18/2029	14,037,450	19,813
3-Month Secured Overnight Financing Rate	24	09/18/2029	5,805,600	9,812
3-Month Secured Overnight Financing Rate	24	12/18/2029	5,802,600	8,937
3-Month Secured Overnight Financing Rate	29	03/19/2030	7,008,213	11,763
Arabica Coffee	18	05/18/2026	1,895,062	(100,256)
ASX SPI 200 Index	434	03/19/2026	70,805,016	1,879,567
AUD/USD Cross Currency Rate	1,083	03/16/2026	77,044,620	3,055,102
Australian Government 10 Year Bonds	151	03/16/2026	11,881,965	3,828
Australian Government 3 Year Bonds	45	03/16/2026	3,361,472	920
Australian 90 Day Bank Bills	9	09/10/2026	6,337,477	(4,642)
BIST 30 Index	444	04/30/2026	1,614,647	(18,906)
Brazilian Real/US Dollar Cross Currency Rate	4	03/31/2026	77,280	-
Brent Crude Oil	8	03/31/2026	582,960	15,490
Brent Crude Oil	411	03/31/2026	29,949,570	1,351,985
Brent Crude Oil	57	04/30/2026	4,120,530	278,440
Brent Crude Oil	43	05/29/2026	3,079,230	111,300
Brent Crude Oil	20	10/30/2026	1,372,800	54,970

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
British Pound/US Dollar Cross Currency Rate	562	03/16/2026	\$ 47,348,500	\$ (492,438)
CAC40 10 Euro Index	714	03/20/2026	72,500,136	943,245
Canadian 10 Year Government Bonds	2,948	06/19/2026	265,483,171	935,903
Canadian 5 Year Bonds	762	06/19/2026	64,421,275	145,808
Canadian Canola Oil	168	05/14/2026	1,693,979	8,168
Canadian Canola Oil	30	07/14/2026	307,247	396
Canadian Dollar/US Dollar Cross Currency Rate	286	03/17/2026	20,993,830	(25,468)
Class III Milk	4	04/28/2026	138,160	3,260
Consumer Discretionary Select Sector Index	1	03/20/2026	236,440	(13,320)
Copper	151	05/27/2026	22,874,613	577,972
Copper	6	07/29/2026	917,700	23,613
Corn No. 2 Yellow	573	05/14/2026	12,849,525	99,757
Cotton No.2	299	05/06/2026	9,808,695	273,505
Crude Oil	871	03/20/2026	58,374,420	2,549,250
Crude Oil	186	04/21/2026	12,441,540	154,990
Crude Oil	33	05/19/2026	2,196,480	101,370
Crude Oil	17	06/22/2026	1,125,060	67,730
Crude Oil	3	07/21/2026	197,100	1,830
Crude Oil	16	11/20/2026	1,019,680	32,830
Crude Palm Oil	1	07/15/2026	25,977	(96)
Crude Soybean Oil	1,281	05/14/2026	47,537,910	3,394,367
Crude Soybean Oil	127	07/14/2026	4,716,018	418,398
Crude Soybean Oil	38	12/14/2026	1,361,844	89,652
DAX Index	4	03/20/2026	599,000	16,247
Dollar Index	3	03/16/2026	292,695	1,140
Dow Jones Industrial Average Index	195	03/20/2026	47,775,000	(177,951)
Dow Jones U.S. Micro-Cap Total Stock Index	2	03/20/2026	49,000	26
E-mini Consumer Staples Select Sector	1	03/20/2026	90,880	3,510
E-mini Energy Select Sector	4	03/20/2026	468,800	67,490
E-mini Materials Sector	3	03/20/2026	340,080	22,930
E-mini S&P 500 ESG Index	11	03/20/2026	3,359,070	11,090
Euro BUXL 30 Year Bonds	10	03/06/2026	1,345,370	7,635
Euro Half Dollars	2	03/16/2026	147,850	(444)
Euro STOXX 50 Dividend Index	12	12/18/2026	240,196	13,967
EURO STOXX 50 Index	2	03/20/2026	125,061	10,374
Euro STOXX 50 Quanto Index	872	03/20/2026	63,397,762	2,291,625
Euro STOXX Banks Index	55	03/20/2026	874,739	(18,188)
Euro/Japanese Yen Cross Currency Rate	118	03/16/2026	17,408,334	226,835
Euro/US Dollar Cross Currency Rate	6	03/16/2026	88,710	130
Euro/US Dollar Cross Currency Rate	569	03/16/2026	84,126,650	(59,689)
Euro-BOBL	1,574	03/06/2026	218,456,641	407,138
EURO-BOBL FUTURE Jun26	1	06/08/2026	139,547	142
Euro-BTP Future Jun26	123	06/08/2026	17,720,918	26,870
Euro-BTP Italian Government Bonds	856	03/06/2026	124,256,596	1,699,376
Euro-Bund	1,543	03/06/2026	237,436,507	2,102,049
Euro-OAT Future Jun26	6	06/08/2026	875,140	1,359
Euro-Schatz	2,995	03/06/2026	378,767,650	141,001
European Rapeseed	133	04/30/2026	3,826,671	(15,641)
European Rapeseed	19	07/31/2026	528,988	4,845
Feeder Cattle	56	04/30/2026	9,833,600	(360,000)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
Feeder Cattle	11	05/21/2026	\$ 1,909,600	\$ (89,600)
French Government Bonds	1,273	03/06/2026	186,397,608	2,052,500
FTSE 100 Index	980	03/20/2026	144,035,686	9,828,948
FTSE Bursa Malaysia KLCI Index	43	03/31/2026	935,479	(18,003)
FTSE China A50 Index	638	03/30/2026	9,341,596	(139,014)
FTSE MIB Index	17	03/20/2026	949,542	58,004
FTSE/JSE Top 40 Index	228	03/19/2026	17,198,778	1,616,543
FTSE/MIB Index	90	03/20/2026	25,134,939	1,134,655
German Stock Index	152	03/20/2026	113,810,069	2,130,244
Gold	140	04/28/2026	73,470,600	3,119,694
Gold	2	06/26/2026	1,057,520	25,840
Hang Seng China Enterprises Index	1	03/30/2026	11,349	(236)
Hang Seng China Enterprises Index	69	03/30/2026	3,915,503	(95,924)
Hang Seng Index	251	03/30/2026	42,683,539	(7,234)
Hang Seng Index	31	03/30/2026	1,054,334	(787)
Hard Red Winter Wheat	55	05/14/2026	1,596,375	10,225
Hard Red Winter Wheat	1	07/14/2026	29,675	175
IBEX 35 Composite Index	4	03/20/2026	87,019	1,139
IBEX 35 Index	15	03/20/2026	3,263,201	46,915
ICE 3 Month SONIA Rate	55	09/15/2026	17,909,485	4,262
ICE 3 Month SONIA Rate	608	12/15/2026	198,206,542	143,946
ICE 3 Month SONIA Rate	1,280	03/16/2027	417,449,429	629,322
ICE 3 Month SONIA Rate	170	06/15/2027	55,436,775	69,825
ICE 3 Month SONIA Rate	1,384	09/14/2027	451,180,680	432,612
ICE 3 Month SONIA Rate	655	12/14/2027	213,429,123	323,218
ICE 3 Month SONIA Rate	160	03/14/2028	52,111,101	75,873
ICE 3 Month SONIA Rate	149	06/20/2028	48,505,872	71,577
ICE 3 Month SONIA Rate	243	09/19/2028	79,070,051	113,540
ICE 3 Month SONIA Rate	419	12/19/2028	136,275,370	190,912
ICE 3 Month SONIA Rate	39	03/20/2029	12,677,772	16,896
ICE 3 Month SONIA Rate	24	06/19/2029	7,798,067	11,843
Industrial Select Sector Index	3	03/20/2026	536,070	41,370
Japanese 10 Year Government Bonds	192	03/13/2026	163,273,461	165,402
Lean Hogs	160	04/15/2026	6,126,400	(72,340)
Lean Hogs	495	06/12/2026	21,690,900	438,710
Lean Hogs	178	07/15/2026	7,951,260	103,510
Light Sweet Crude Oil	6	03/19/2026	201,060	7,985
Live Cattle	184	04/30/2026	17,091,760	(371,590)
Live Cattle	281	06/30/2026	25,756,460	(562,290)
Live Cattle	142	08/31/2026	12,939,040	(188,980)
Live Cattle	6	10/30/2026	545,340	(2,630)
LME Aluminum Forward	8	03/02/2026	625,788	53,446
LME Aluminum Forward	31	03/02/2026	2,437,267	220,271
LME Aluminum Forward	15	03/03/2026	1,172,966	100,024
LME Aluminum Forward	1	03/05/2026	78,304	6,066
LME Aluminum Forward	5	03/06/2026	391,600	33,500
LME Aluminum Forward	13	03/09/2026	1,018,368	87,324
LME Aluminum Forward	4	03/10/2026	313,408	26,858
LME Aluminum Forward	29	03/12/2026	2,274,898	192,323
LME Aluminum Forward	150	03/16/2026	11,772,563	1,013,250

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Aluminum Forward	3	03/19/2026	\$ 235,376	\$ 13,551
LME Aluminum Forward	1	03/20/2026	78,468	4,518
LME Aluminum Forward	4	03/26/2026	314,085	17,810
LME Aluminum Forward	4	03/27/2026	314,135	3,641
LME Aluminum Forward	2	04/01/2026	157,225	1,962
LME Aluminum Forward	3	04/02/2026	235,862	2,592
LME Aluminum Forward	2	04/07/2026	157,257	432
LME Aluminum Forward	4	04/09/2026	314,644	2,012
LME Aluminum Forward	3	04/10/2026	236,008	2,463
LME Aluminum Forward	142	04/13/2026	11,171,034	62,294
LME Aluminum Forward	4	04/14/2026	314,177	3,009
LME Aluminum Forward	72	04/17/2026	5,639,706	41,310
LME Aluminum Forward	4	04/23/2026	313,649	(5,414)
LME Aluminum Forward	1	04/24/2026	78,407	(3,056)
LME Aluminum Forward	2	04/27/2026	156,763	1,824
LME Aluminum Forward	18	04/28/2026	1,410,421	34,636
LME Aluminum Forward	9	04/29/2026	705,379	15,098
LME Aluminum Forward	2	04/30/2026	156,839	2,014
LME Aluminum Forward	10	05/01/2026	784,143	2,905
LME Aluminum Forward	2	05/06/2026	156,808	2,482
LME Aluminum Forward	30	05/07/2026	2,351,978	28,958
LME Aluminum Forward	4	05/08/2026	313,577	8,499
LME Aluminum Forward	1	05/14/2026	78,528	1,248
LME Aluminum Forward	7	05/15/2026	549,843	9,461
LME Aluminum Forward	108	05/18/2026	8,485,317	50,217
LME Aluminum Forward	2	05/20/2026	156,886	2,411
LME Aluminum Forward	11	05/21/2026	863,374	12,988
LME Copper Forward	1	03/02/2026	330,874	39,374
LME Copper Forward	3	03/02/2026	997,184	128,509
LME Copper Forward	1	03/03/2026	332,351	40,870
LME Copper Forward	1	03/03/2026	332,440	40,953
LME Copper Forward	1	03/06/2026	332,671	43,696
LME Copper Forward	22	03/12/2026	7,317,123	969,246
LME Copper Forward	22	03/16/2026	7,315,473	851,953
LME Copper Forward	2	03/19/2026	665,071	28,988
LME Copper Forward	3	04/01/2026	999,271	30,948
LME Copper Forward	16	04/13/2026	5,330,264	87,333
LME Copper Forward	2	04/16/2026	666,305	25,243
LME Copper Forward	18	04/17/2026	5,997,141	251,244
LME Copper Forward	3	04/20/2026	999,588	42,925
LME Copper Forward	6	04/21/2026	1,999,306	28,117
LME Copper Forward	5	04/23/2026	1,666,520	21,370
LME Copper Forward	2	04/24/2026	666,669	9,338
LME Copper Forward	3	04/30/2026	1,000,646	9,684
LME Copper Forward	1	05/07/2026	333,654	11,985
LME Copper Forward	9	05/18/2026	3,004,043	61,151
LME Copper Forward	4	05/21/2026	1,334,300	36,393
LME Lead Forward	21	03/02/2026	1,017,838	(23,803)
LME Lead Forward	5	03/03/2026	239,671	(6,705)
LME Lead Forward	2	03/06/2026	96,114	(7,187)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Lead Forward	3	03/09/2026	\$ 144,223	\$ (6,296)
LME Lead Forward	2	03/10/2026	96,184	(4,201)
LME Lead Forward	30	03/12/2026	1,444,853	(70,581)
LME Lead Forward	31	03/16/2026	1,494,099	(98,108)
LME Lead Forward	24	03/19/2026	1,157,922	(58,385)
LME Lead Forward	15	04/09/2026	728,595	(42,255)
LME Lead Forward	14	04/10/2026	680,155	(42,958)
LME Lead Forward	34	04/13/2026	1,652,119	(50,472)
LME Lead Forward	9	04/14/2026	437,101	(26,662)
LME Lead Forward	9	04/16/2026	437,139	(25,249)
LME Lead Forward	18	04/17/2026	874,301	(7,085)
LME Lead Forward	1	04/29/2026	48,711	(814)
LME Lead Forward	17	05/07/2026	830,777	(9,389)
LME Lead Forward	1	05/08/2026	48,880	(56)
LME Lead Forward	2	05/11/2026	97,782	(98)
LME Lead Forward	3	05/13/2026	146,738	(374)
LME Lead Forward	5	05/14/2026	244,725	(63)
LME Nickel Forward	10	03/02/2026	1,058,630	2,642
LME Nickel Forward	4	03/02/2026	419,853	62,493
LME Nickel Forward	12	03/03/2026	1,270,572	3,234
LME Nickel Forward	22	03/05/2026	2,330,967	123,032
LME Nickel Forward	11	03/06/2026	1,165,687	56,418
LME Nickel Forward	1	03/09/2026	105,990	14,446
LME Nickel Forward	6	03/12/2026	636,403	113,555
LME Nickel Forward	2	03/13/2026	212,164	38,914
LME Nickel Forward	56	03/16/2026	5,941,417	68,212
LME Nickel Forward	21	03/19/2026	2,229,138	242,298
LME Nickel Forward	6	03/20/2026	636,915	66,795
LME Nickel Forward	5	03/26/2026	531,167	28,077
LME Nickel Forward	10	03/27/2026	1,062,507	58,582
LME Nickel Forward	3	03/31/2026	318,856	3,690
LME Nickel Forward	27	04/01/2026	2,872,028	(95,272)
LME Nickel Forward	7	04/02/2026	744,715	28,675
LME Nickel Forward	5	04/07/2026	532,015	(35)
LME Nickel Forward	8	04/09/2026	851,766	(6,875)
LME Nickel Forward	1	04/10/2026	106,488	(882)
LME Nickel Forward	7	04/13/2026	745,533	(26,618)
LME Nickel Forward	2	04/16/2026	213,143	(3,007)
LME Nickel Forward	1	04/17/2026	106,585	889
LME Nickel Forward	1	04/20/2026	106,598	(5,929)
LME Nickel Forward	1	04/21/2026	106,612	(5,924)
LME Nickel Forward	3	04/23/2026	320,038	(16,352)
LME Nickel Forward	5	04/24/2026	533,482	(9,152)
LME Nickel Forward	3	04/27/2026	320,140	(1,249)
LME Nickel Forward	4	04/28/2026	426,919	(3,805)
LME Nickel Forward	8	04/29/2026	853,970	(7,603)
LME Nickel Forward	5	04/30/2026	534,026	3,396
LME Nickel Forward	1	05/06/2026	106,854	(1,486)
LME Nickel Forward	1	05/07/2026	106,901	3,731
LME Nickel Forward	6	05/18/2026	642,025	14,365

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Nickel Forward	1	05/20/2026	\$ 106,985	\$ (1,462)
LME Nickel Forward	4	05/21/2026	428,196	8,420
LME Tin Forward	1	03/02/2026	272,145	75,895
LME Tin Forward	7	03/12/2026	2,020,480	572,402
LME Tin Forward	1	03/20/2026	288,594	9,151
LME Tin Forward	2	03/31/2026	577,282	26,871
LME Tin Forward	5	04/01/2026	1,443,375	102,732
LME Tin Forward	1	04/02/2026	288,675	8,980
LME Tin Forward	1	04/30/2026	288,777	58,927
LME Tin Forward	1	05/01/2026	288,787	20,012
LME Tin Forward	2	05/07/2026	577,645	90,680
LME Tin Forward	2	05/21/2026	577,260	70,066
LME Zinc Forward	13	03/02/2026	1,072,325	69,170
LME Zinc Forward	1	03/02/2026	84,038	6,601
LME Zinc Forward	11	03/03/2026	907,552	57,927
LME Zinc Forward	17	03/05/2026	1,403,817	91,247
LME Zinc Forward	9	03/06/2026	743,362	48,206
LME Zinc Forward	1	03/09/2026	82,614	5,439
LME Zinc Forward	2	03/10/2026	165,264	6,602
LME Zinc Forward	18	03/12/2026	1,488,690	86,655
LME Zinc Forward	1	03/13/2026	82,723	6,023
LME Zinc Forward	91	03/16/2026	7,529,477	484,893
LME Zinc Forward	1	03/19/2026	82,681	5,556
LME Zinc Forward	1	03/26/2026	82,689	5,089
LME Zinc Forward	3	04/01/2026	248,405	(346)
LME Zinc Forward	11	04/07/2026	910,954	43,500
LME Zinc Forward	17	04/09/2026	1,408,263	51,921
LME Zinc Forward	3	04/10/2026	248,489	4,214
LME Zinc Forward	79	04/13/2026	6,542,800	177,511
LME Zinc Forward	4	04/14/2026	331,131	(3,494)
LME Zinc Forward	11	04/16/2026	910,610	(4,777)
LME Zinc Forward	24	04/17/2026	1,986,936	80,116
LME Zinc Forward	16	04/20/2026	1,324,724	(13,276)
LME Zinc Forward	2	04/23/2026	165,783	(1,442)
LME Zinc Forward	3	04/24/2026	248,695	(3,671)
LME Zinc Forward	6	05/07/2026	497,880	(5,327)
LME Zinc Forward	69	05/18/2026	5,726,051	(76,608)
LME Zinc Forward	17	05/21/2026	1,409,555	(18,386)
London Metals - Aluminum <sup>(a)</sup>	1,235	03/16/2026	96,927,431	5,487,660
London Metals - Aluminum <sup>(a)</sup>	120	04/13/2026	9,440,310	97,239
London Metals - Aluminum <sup>(a)</sup>	73	05/18/2026	5,735,446	30,259
London Metals - Aluminum <sup>(a)</sup>	451	06/15/2026	35,458,635	487,820
London Metals - Copper <sup>(a)</sup>	307	03/16/2026	102,084,101	15,650,502
London Metals - Copper <sup>(a)</sup>	17	04/13/2026	5,663,406	206,661
London Metals - Copper <sup>(a)</sup>	75	06/15/2026	25,067,175	518,302
London Metals - Lead <sup>(a)</sup>	1,023	03/16/2026	49,305,275	(2,043,472)
London Metals - Lead <sup>(a)</sup>	38	04/13/2026	1,846,486	(12,375)
London Metals - Lead <sup>(a)</sup>	50	06/15/2026	2,464,725	(20,674)
London Metals - Nickel <sup>(a)</sup>	353	03/16/2026	37,452,147	2,146,620
London Metals - Nickel <sup>(a)</sup>	59	06/15/2026	6,335,711	193,022

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
London Metals - Tin <sup>(a)</sup>	4	03/16/2026	\$ 1,154,440	\$ 308,139
London Metals - Tin <sup>(a)</sup>	1	06/15/2026	288,910	39,985
London Metals - Zinc <sup>(a)</sup>	828	03/16/2026	68,509,962	3,734,591
London Metals - Zinc <sup>(a)</sup>	141	04/13/2026	11,677,655	271,601
London Metals - Zinc <sup>(a)</sup>	106	05/18/2026	8,796,543	(152,089)
London Metals - Zinc <sup>(a)</sup>	273	06/15/2026	22,670,944	(252,812)
Long Gilt	1,430	06/26/2026	180,535,019	1,794,053
Low Sulphur Gas Oil	449	04/10/2026	33,360,700	2,362,244
Low Sulphur Gas Oil	50	05/12/2026	3,637,500	238,925
Low Sulphur Gas Oil	29	06/11/2026	2,070,600	122,150
Low Sulphur Gas Oil	12	07/10/2026	845,400	71,125
Mexican Peso/US Dollar Cross Currency Rate	901	03/16/2026	26,110,980	1,321,190
Micro Gold	3	04/28/2026	157,437	6,612
MSCI China A 50 Index	1	03/20/2026	65,255	(1,010)
MSCI EAFE Index	65	03/20/2026	10,286,575	570,410
MSCI Emerging Markets Index	340	03/20/2026	27,262,900	2,851,595
MSCI Singapore Index	403	03/30/2026	14,705,087	(32,425)
Nasdaq 100 Index	95	03/20/2026	47,509,025	(445,152)
NASDAQ 100 Micro Index	1	03/20/2026	50,010	488
Natural Gas	10	03/30/2026	271,892	5,947
New Zealand Dollar/US Dollar Cross Currency Rate	18	03/16/2026	1,079,910	(4,365)
Nifty 50 Index	87	03/30/2026	4,399,590	(59,698)
Nikkei 225 Index	14	03/12/2026	2,630,519	243,108
Nikkei 225 Index	43	03/12/2026	1,627,317	165,908
Nikkei 225 Index	197	03/12/2026	37,264,304	3,306,863
Nikkei 225 Index	10	03/12/2026	2,935,750	300,600
Nikkei 225 Index	67	03/12/2026	25,355,874	2,743,376
NY Harbor ULSD	537	03/31/2026	58,550,184	4,146,740
NY Harbor ULSD	51	04/30/2026	5,422,259	310,640
NY Harbor ULSD	41	05/29/2026	4,281,753	305,970
NY Harbor ULSD	17	06/30/2026	1,756,012	135,152
NY Harbor ULSD	9	11/30/2026	908,674	84,689
Oats	1	05/14/2026	15,987	(388)
OMXS30 ESG Index	5	03/20/2026	172,284	3,706
OMXS30 Index	762	03/20/2026	27,232,072	690,979
Palladium	25	06/26/2026	4,571,250	197,750
Platinum	58	04/28/2026	6,883,150	831,580
Reformulated Gasoline Blendstock	894	03/31/2026	85,815,954	3,636,275
Reformulated Gasoline Blendstock	66	04/30/2026	6,356,196	217,384
Reformulated Gasoline Blendstock	42	05/29/2026	4,026,154	167,433
Reformulated Gasoline Blendstock	12	06/30/2026	1,139,342	53,668
Rotterdam Coal	2	07/31/2026	217,700	500
Rotterdam Coal	2	08/28/2026	219,000	1,800
Rotterdam Coal	2	09/25/2026	220,000	2,800
Russell 2000 Index	3	03/20/2026	39,520	(328)
Russell 2000 Index	292	03/20/2026	38,466,620	(89,825)
S&P 500 Index	281	03/20/2026	96,790,450	(545,351)
S&P 500 Index	2	03/20/2026	68,890	(841)
S&P Mid Cap 400 Index	33	03/20/2026	11,807,070	350,175
S&P Real Estate Select Sector Stock Index	2	03/20/2026	107,550	500

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
S&P/Toronto Stock Exchange 60 Index	218	03/19/2026	\$ 63,016,312	\$ 3,293,068
SGX FTSE Taiwan Index	247	03/30/2026	28,012,270	807,379
SGX Technically Specified Rubber 20	4	04/30/2026	40,140	1,785
SGX TSI Iron Ore	384	04/30/2026	3,777,024	474
SGX TSI Iron Ore	7	06/30/2026	68,194	674
Short Euro-BTP Fu Jun26	1	06/08/2026	126,969	59
Short-term Euro-BTP	1,586	03/06/2026	201,887,937	345,010
Silver	30	05/27/2026	13,993,650	1,347,210
Silver	1	07/29/2026	469,845	32,145
South African Rand/US Dollar Cross Currency Rate	2	03/16/2026	62,800	1,225
Soybean Meal	262	05/14/2026	8,397,100	116,500
Soybeans	1,289	05/14/2026	75,454,837	1,085,084
Soybeans	608	07/14/2026	35,955,600	1,070,250
Soybeans	69	11/13/2026	3,892,462	31,100
STOXX 600 Bank Spread Index	24	03/20/2026	522,716	28,568
STOXX 600 Utilities Index	14	03/20/2026	473,195	72,651
STOXX Euro ESG-X Index	64	03/20/2026	1,747,634	123,962
STOXX Europe 600 Index	161	03/20/2026	6,032,435	341,443
STOXX Europe 600 Index	2	03/20/2026	60,214	(30)
Sugar #11	49	04/30/2026	762,283	(7,292)
Swiss Franc/US Dollar Cross Currency Rate	220	03/16/2026	35,855,875	56,423
Swiss Market Index	40	03/20/2026	7,260,714	395,656
Tokyo Price Index	53	03/12/2026	1,342,096	174,723
TOPIX Index	211	03/12/2026	53,430,634	6,240,768
Two Year Canadian Government Bonds	843	06/19/2026	65,493,879	42,180
U.S. Treasury 10 Year Notes	2,252	06/18/2026	256,305,750	1,209,643
U.S. Treasury 2 Year Notes	1,384	06/30/2026	289,634,438	142,961
U.S. Treasury 5 Year Note	1,814	06/30/2026	199,795,094	735,465
U.S. Treasury Long Bonds	1,266	06/18/2026	149,981,438	1,127,254
U.S. Treasury Ultra Bonds	160	06/18/2026	19,455,000	173,516
UK Natural Gas	10	03/30/2026	317,656	12,190
UK Natural Gas	15	04/29/2026	488,669	7,833
US 3 Year Notes	10	06/30/2026	2,141,953	6,187
US Cocoa	1	05/13/2026	28,880	(1,750)
Utilities Select Sector Index	4	03/20/2026	385,160	23,170
Wheat	574	05/14/2026	16,976,050	620,817
Wheat	114	07/14/2026	3,412,875	68,625
WTI Light Sweet Crude Oil	14	03/19/2026	938,280	55,040
WTI Light Sweet Crude Oil	8	04/20/2026	535,120	31,990
WTI Light Sweet Crude Oil	4	05/18/2026	266,240	15,980
WTI Light Sweet Crude Oil	4	06/18/2026	264,720	14,660
WTI Light Sweet Crude Oil	3	07/20/2026	197,100	2,750
XAV Health Care Select Sector Index	1	03/20/2026	161,790	4,240
				<u>\$ 126,320,659</u>

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
1 Month Secured Overnight Financing Rate	(24)	07/31/2026	\$ 9,651,272	\$ 2,000
10 Year Japanese Government Bonds	(17)	03/12/2026	1,445,868	(8,632)
3 Month Euribor	(4)	06/15/2026	1,157,614	(30)
3 Month Euribor	(22)	09/14/2026	6,369,150	(2,186)
3 Month Euribor	(11)	12/14/2026	3,185,225	(2,201)
3 Month Swiss Average Overnight Rate	(3)	09/15/2026	976,458	16
3 Month TONA Index	(436)	09/15/2026	69,106,970	3,554
3-Month Secured Overnight Financing Rate	(72)	09/15/2026	17,376,300	550
3-Month Secured Overnight Financing Rate	(763)	12/15/2026	184,598,313	(105,800)
3-Month Secured Overnight Financing Rate	(907)	03/16/2027	219,822,788	(262,632)
3-Month Secured Overnight Financing Rate	(136)	09/14/2027	33,000,400	(105,200)
3-Year Korea Treasury Bonds	(364)	03/17/2026	26,705,985	(35,885)
Arabica Coffee	(201)	05/18/2026	21,161,531	853,041
Arabica Coffee	(19)	07/21/2026	1,965,788	67,369
Arabica Coffee	(6)	09/18/2026	610,650	20,044
ASX SPI 200 Index	(22)	03/19/2026	3,589,194	(91,998)
AUD/USD Cross Currency Rate	(783)	03/16/2026	55,702,620	(3,671,870)
Australian Government 10 Year Bonds	(2,309)	03/16/2026	181,691,800	(1,405,714)
Australian Government 3 Year Bonds	(5,830)	03/16/2026	435,497,353	313,728
Australian 90 Day Bank Bills	(2,161)	06/11/2026	1,522,069,981	216,146
Australian 90 Day Bank Bills	(2,082)	09/10/2026	1,466,069,668	449,074
Australian 90 Day Bank Bills	(311)	12/10/2026	218,989,694	84,902
Australian 90 Day Bank Bills	(181)	03/11/2027	127,459,922	6,038
Australian 90 Day Bank Bills	(46)	06/10/2027	32,396,291	6,344
Australian 90 Day Bank Bills	(50)	09/09/2027	35,215,938	2,941
Australian 90 Day Bank Bills	(49)	12/09/2027	34,513,304	(3,764)
British Pound/US Dollar Cross Currency Rate	(465)	03/16/2026	39,176,250	(68,758)
CAC40 10 Euro Index	(7)	03/20/2026	710,786	(16,962)
Canadian Dollar/US Dollar Cross Currency Rate	(1)	03/17/2026	73,405	(250)
Copper	(171)	05/27/2026	25,904,363	(1,106,600)
Corn No. 2 Yellow	(1,007)	05/14/2026	22,581,975	(615,650)
Corn No. 2 Yellow	(1,063)	07/14/2026	24,236,400	(815,875)
Corn No. 2 Yellow	(83)	09/14/2026	1,891,362	(43,300)
Corn No. 2 Yellow	(107)	12/14/2026	2,511,825	(31,138)
Cotton No.2	(1,189)	05/06/2026	39,005,145	(419,972)
Cotton No.2	(105)	07/09/2026	3,534,300	8,565
Crude Palm Oil	(20)	04/15/2026	517,862	2,487
Crude Palm Oil	(70)	05/15/2026	1,817,913	12,497
Crude Palm Oil	(28)	06/15/2026	727,885	2,249
Crude Soybean Oil	(749)	05/14/2026	27,795,390	(1,068,954)
Dollar Index	(494)	03/16/2026	48,197,110	74,437
Dow Jones Industrial Average Index	(112)	03/20/2026	27,440,000	(4,992)
Euro BUXL 30 Year Bonds	(188)	03/06/2026	25,292,954	(775,650)
Euro STOXX 50 Quanto Index	(1)	03/20/2026	72,704	(225)
Euro/US Dollar Cross Currency Rate	(1,143)	03/16/2026	168,992,550	(1,792,937)
Euro-BOBL	(328)	03/06/2026	45,523,366	(348,111)
Euro-Bund	(78)	03/06/2026	12,002,623	(178,233)
Euro-Schatz	(2,508)	03/06/2026	317,178,386	(611,514)
Frozen Concentrated Orange Juice	(31)	05/08/2026	843,975	(28,943)
FTSE China A50 Index	(2,242)	03/30/2026	32,827,364	71,436

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
German Stock Index	(11)	03/20/2026	\$ 8,236,255	\$ (99,027)
Gold	(2)	04/28/2026	1,049,580	(29,890)
Hang Seng China Enterprises Index	(107)	03/30/2026	6,071,868	50,022
Hang Seng Index	(35)	03/30/2026	5,951,888	5,571
Hang Seng TECH Index	(75)	03/30/2026	2,464,242	63,348
Hard Red Winter Wheat	(54)	05/14/2026	1,567,350	(78,300)
Hard Red Winter Wheat	(101)	07/14/2026	2,997,175	(152,675)
ICE 3 Month SONIA Rate	(322)	03/16/2027	105,014,622	(85,778)
ICE European Climate Exchange Emissions	(55)	12/14/2026	4,568,007	154,518
ICE European Climate Exchange Emissions	(6)	12/20/2027	512,224	11,272
Indian Rupee/US Dollar Cross Currency Rate	(1)	03/25/2026	54,810	50
Indian Rupee/US Dollar Cross Currency Rate	(2)	03/25/2026	43,872	140
Japanese 10 Year Government Bonds	(265)	03/13/2026	225,351,391	(585,075)
Japanese Yen/US Dollar Cross Currency Rate	(1,355)	03/16/2026	108,696,406	287,692
Live Cattle	(14)	04/30/2026	1,300,460	6,760
LME Aluminum Forward	(31)	03/02/2026	2,437,267	(89,021)
LME Aluminum Forward	(8)	03/02/2026	625,788	(21,952)
LME Aluminum Forward	(15)	03/03/2026	1,172,966	(36,729)
LME Aluminum Forward	(1)	03/05/2026	78,304	(655)
LME Aluminum Forward	(5)	03/06/2026	391,600	(15,901)
LME Aluminum Forward	(13)	03/09/2026	1,018,368	(31,177)
LME Aluminum Forward	(4)	03/10/2026	313,408	(8,747)
LME Aluminum Forward	(29)	03/12/2026	2,274,898	(38,006)
LME Aluminum Forward	(150)	03/16/2026	11,772,563	(96,729)
LME Aluminum Forward	(3)	03/19/2026	235,376	(2,572)
LME Aluminum Forward	(1)	03/20/2026	78,468	(866)
LME Aluminum Forward	(4)	03/26/2026	314,085	(4,393)
LME Aluminum Forward	(4)	03/27/2026	314,135	(15,348)
LME Aluminum Forward	(2)	04/01/2026	157,225	(1,721)
LME Aluminum Forward	(3)	04/02/2026	235,862	(4,493)
LME Aluminum Forward	(2)	04/07/2026	157,257	(1,546)
LME Aluminum Forward	(4)	04/09/2026	314,644	(1,531)
LME Aluminum Forward	(3)	04/10/2026	236,008	(1,415)
LME Aluminum Forward	(142)	04/13/2026	11,171,033	(21,871)
LME Aluminum Forward	(4)	04/14/2026	314,177	(252)
LME Aluminum Forward	(72)	04/17/2026	5,639,706	(93,562)
LME Aluminum Forward	(4)	04/23/2026	313,649	(5,137)
LME Aluminum Forward	(1)	04/24/2026	78,407	(1,341)
LME Aluminum Forward	(2)	04/27/2026	156,763	9,162
LME Aluminum Forward	(18)	04/28/2026	1,410,421	(6,960)
LME Aluminum Forward	(3)	04/29/2026	235,126	(6,552)
LME Aluminum Forward	(2)	04/30/2026	156,839	(2,608)
LME Aluminum Forward	(2)	05/01/2026	156,828	(3,779)
LME Aluminum Forward	(2)	05/06/2026	156,808	(2,371)
LME Aluminum Forward	(25)	05/07/2026	1,959,981	(22,719)
LME Aluminum Forward	(2)	05/08/2026	156,788	474
LME Aluminum Forward	(1)	05/15/2026	78,549	(2,111)
LME Aluminum Forward	(4)	05/18/2026	314,271	(7,358)
LME Aluminum Forward	(2)	05/20/2026	156,886	(1,523)
LME Aluminum Forward	(3)	05/21/2026	235,466	(2,616)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Copper Forward	(3)	03/02/2026	\$ 997,184	\$ (75,259)
LME Copper Forward	(1)	03/02/2026	330,874	(52,124)
LME Copper Forward	(1)	03/03/2026	332,440	(13,875)
LME Copper Forward	(1)	03/03/2026	332,351	(47,138)
LME Copper Forward	(1)	03/06/2026	332,671	(41,309)
LME Copper Forward	(22)	03/12/2026	7,317,123	(351,274)
LME Copper Forward	(22)	03/16/2026	7,315,473	(203,618)
LME Copper Forward	(2)	03/19/2026	665,071	(62,058)
LME Copper Forward	(3)	04/01/2026	999,271	(28,549)
LME Copper Forward	(16)	04/13/2026	5,330,264	12,725
LME Copper Forward	(2)	04/16/2026	666,305	(15,223)
LME Copper Forward	(18)	04/17/2026	5,997,141	(131,720)
LME Copper Forward	(3)	04/20/2026	999,588	(45,037)
LME Copper Forward	(6)	04/21/2026	1,999,306	(43,605)
LME Copper Forward	(5)	04/23/2026	1,666,520	(45,254)
LME Copper Forward	(2)	04/24/2026	666,669	(10,919)
LME Copper Forward	(3)	04/30/2026	1,000,645	4,430
LME Copper Forward	(2)	05/07/2026	667,308	(13,133)
LME Copper Forward	(1)	05/14/2026	333,785	(14,297)
LME Lead Forward	(21)	03/02/2026	1,017,838	27,212
LME Lead Forward	(5)	03/03/2026	239,671	10,366
LME Lead Forward	(2)	03/06/2026	96,114	3,099
LME Lead Forward	(3)	03/09/2026	144,223	4,840
LME Lead Forward	(2)	03/10/2026	96,184	2,817
LME Lead Forward	(30)	03/12/2026	1,444,852	29,430
LME Lead Forward	(31)	03/16/2026	1,494,099	43,248
LME Lead Forward	(24)	03/19/2026	1,157,922	24,078
LME Lead Forward	(15)	04/09/2026	728,595	20,963
LME Lead Forward	(14)	04/10/2026	680,155	30,981
LME Lead Forward	(34)	04/13/2026	1,652,119	87,995
LME Lead Forward	(9)	04/14/2026	437,101	5,031
LME Lead Forward	(9)	04/16/2026	437,139	12,227
LME Lead Forward	(18)	04/17/2026	874,301	36,990
LME Lead Forward	(6)	04/29/2026	292,266	2,138
LME Lead Forward	(22)	04/30/2026	1,073,479	5,761
LME Lead Forward	(7)	05/01/2026	341,707	2,186
LME Lead Forward	(1)	05/06/2026	48,837	288
LME Lead Forward	(16)	05/07/2026	781,908	6,680
LME Lead Forward	(8)	05/08/2026	391,042	6,383
LME Lead Forward	(9)	05/11/2026	440,019	3,069
LME Lead Forward	(2)	05/13/2026	97,825	(26)
LME Lead Forward	(8)	05/14/2026	391,560	(935)
LME Lead Forward	(28)	05/18/2026	1,371,069	7,719
LME Nickel Forward	(4)	03/02/2026	419,853	(54,105)
LME Nickel Forward	(10)	03/02/2026	1,058,630	(147,969)
LME Nickel Forward	(12)	03/03/2026	1,270,572	(178,792)
LME Nickel Forward	(22)	03/05/2026	2,330,967	(332,343)
LME Nickel Forward	(11)	03/06/2026	1,165,687	(165,077)
LME Nickel Forward	(1)	03/09/2026	105,990	(18,570)
LME Nickel Forward	(6)	03/12/2026	636,403	(111,426)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Nickel Forward .....	(2)	03/13/2026	\$ 212,164	\$ (28,926)
LME Nickel Forward .....	(56)	03/16/2026	5,941,417	(943,019)
LME Nickel Forward .....	(21)	03/19/2026	2,229,138	(110,826)
LME Nickel Forward .....	(6)	03/20/2026	636,915	10,464
LME Nickel Forward .....	(5)	03/26/2026	531,167	(42,371)
LME Nickel Forward .....	(10)	03/27/2026	1,062,507	(53,490)
LME Nickel Forward .....	(3)	03/31/2026	318,856	(1,127)
LME Nickel Forward .....	(27)	04/01/2026	2,872,028	(2,633)
LME Nickel Forward .....	(7)	04/02/2026	744,715	1,765
LME Nickel Forward .....	(5)	04/07/2026	532,015	8,626
LME Nickel Forward .....	(8)	04/09/2026	851,766	7,494
LME Nickel Forward .....	(1)	04/10/2026	106,488	5,963
LME Nickel Forward .....	(7)	04/13/2026	745,533	(18,327)
LME Nickel Forward .....	(2)	04/16/2026	213,143	7,998
LME Nickel Forward .....	(1)	04/17/2026	106,585	1,488
LME Nickel Forward .....	(1)	04/20/2026	106,598	1,488
LME Nickel Forward .....	(1)	04/21/2026	106,612	3,248
LME Nickel Forward .....	(3)	04/23/2026	320,038	5,137
LME Nickel Forward .....	(5)	04/24/2026	533,482	11,584
LME Nickel Forward .....	(3)	04/27/2026	320,140	9,965
LME Nickel Forward .....	(4)	04/28/2026	426,919	(5,055)
LME Nickel Forward .....	(7)	04/29/2026	747,224	(37,664)
LME Nickel Forward .....	(4)	04/30/2026	427,221	(8,991)
LME Nickel Forward .....	(1)	05/06/2026	106,854	(3,564)
LME Nickel Forward .....	(2)	05/07/2026	213,802	(7,462)
LME Nickel Forward .....	(1)	05/15/2026	106,986	(4,056)
LME Nickel Forward .....	(4)	05/18/2026	428,017	(17,716)
LME Nickel Forward .....	(1)	05/20/2026	106,985	(1,565)
LME Nickel Forward .....	(1)	05/21/2026	107,049	(9)
LME Tin Forward .....	(1)	03/02/2026	272,145	6,828
LME Tin Forward .....	(7)	03/12/2026	2,020,480	(74,105)
LME Tin Forward .....	(1)	03/20/2026	288,594	(73,519)
LME Tin Forward .....	(2)	03/31/2026	577,282	(124,513)
LME Tin Forward .....	(5)	04/01/2026	1,443,375	(281,630)
LME Tin Forward .....	(1)	04/02/2026	288,675	(50,185)
LME Tin Forward .....	(1)	04/30/2026	288,777	(20,012)
LME Tin Forward .....	(1)	05/01/2026	288,787	(55,262)
LME Tin Forward .....	(2)	05/07/2026	577,645	(94,620)
LME Tin Forward .....	(1)	05/21/2026	288,630	(42,505)
LME Zinc Forward .....	(1)	03/02/2026	84,038	(6,863)
LME Zinc Forward .....	(13)	03/02/2026	1,072,324	(53,372)
LME Zinc Forward .....	(11)	03/03/2026	907,552	(44,637)
LME Zinc Forward .....	(17)	03/05/2026	1,403,817	(16,016)
LME Zinc Forward .....	(9)	03/06/2026	743,362	(32,461)
LME Zinc Forward .....	(1)	03/09/2026	82,614	(5,589)
LME Zinc Forward .....	(2)	03/10/2026	165,264	(7,905)
LME Zinc Forward .....	(18)	03/12/2026	1,488,690	(40,093)
LME Zinc Forward .....	(1)	03/13/2026	82,723	(5,536)
LME Zinc Forward .....	(91)	03/16/2026	7,529,477	(253,670)
LME Zinc Forward .....	(1)	03/19/2026	82,681	(5,719)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Zinc Forward	(1)	03/26/2026	\$ 82,689	\$ 717
LME Zinc Forward	(3)	04/01/2026	248,405	(8,355)
LME Zinc Forward	(11)	04/07/2026	910,954	(14,285)
LME Zinc Forward	(17)	04/09/2026	1,408,263	(14,057)
LME Zinc Forward	(3)	04/10/2026	248,489	2,330
LME Zinc Forward	(79)	04/13/2026	6,542,800	103,888
LME Zinc Forward	(4)	04/14/2026	331,131	(4,331)
LME Zinc Forward	(11)	04/16/2026	910,610	(14,078)
LME Zinc Forward	(24)	04/17/2026	1,986,936	(19,608)
LME Zinc Forward	(16)	04/20/2026	1,324,724	(21,146)
LME Zinc Forward	(2)	04/23/2026	165,783	92
LME Zinc Forward	(3)	04/24/2026	248,695	6,593
LME Zinc Forward	(6)	05/07/2026	497,880	5,558
LME Zinc Forward	(2)	05/18/2026	165,972	1,268
London Cocoa	(124)	05/13/2026	3,437,435	1,801,868
London Cocoa	(60)	07/16/2026	1,703,705	837,392
London Cocoa	(5)	09/15/2026	144,401	24,797
London Metals - Aluminum <sup>(a)</sup>	(1,235)	03/16/2026	96,927,431	(2,073,608)
London Metals - Aluminum <sup>(a)</sup>	(73)	04/13/2026	5,742,855	(44,183)
London Metals - Aluminum <sup>(a)</sup>	(48)	06/15/2026	3,773,868	(77,670)
London Metals - Copper <sup>(a)</sup>	(307)	03/16/2026	102,084,101	(3,218,515)
London Metals - Copper <sup>(a)</sup>	(2)	04/13/2026	666,283	(14,308)
London Metals - Copper <sup>(a)</sup>	(1)	06/15/2026	334,229	(12,833)
London Metals - Lead <sup>(a)</sup>	(1,023)	03/16/2026	49,305,275	1,643,014
London Metals - Lead <sup>(a)</sup>	(126)	04/13/2026	6,122,560	110,977
London Metals - Lead <sup>(a)</sup>	(61)	05/18/2026	2,986,972	24,866
London Metals - Lead <sup>(a)</sup>	(376)	06/15/2026	18,534,732	137,680
London Metals - Nickel <sup>(a)</sup>	(353)	03/16/2026	37,452,147	(4,432,654)
London Metals - Nickel <sup>(a)</sup>	(8)	04/13/2026	852,038	(42,518)
London Metals - Nickel <sup>(a)</sup>	(13)	06/15/2026	1,396,004	(47,612)
London Metals - Tin <sup>(a)</sup>	(4)	03/16/2026	1,154,440	(208,876)
London Metals - Zinc <sup>(a)</sup>	(828)	03/16/2026	68,509,962	(1,541,682)
London Metals - Zinc <sup>(a)</sup>	(120)	04/13/2026	9,938,430	159,074
London Metals - Zinc <sup>(a)</sup>	(16)	06/15/2026	1,328,700	(1,201)
Long Gilt	(891)	06/26/2026	112,487,204	(931,108)
Lumber	(5)	05/15/2026	80,094	891
Maize	(7)	06/05/2026	81,575	(3,131)
Mexican Peso/US Dollar Cross Currency Rate	(21)	03/16/2026	608,580	(289)
MIAX Red Wheat FutJul26	(33)	07/14/2026	1,034,962	(36,850)
MIAX Red Wheat FutMay26	(98)	05/14/2026	3,002,475	(131,825)
Milling Wheat No. 2	(760)	05/11/2026	9,047,512	(445,759)
Milling Wheat No. 2	(220)	09/10/2026	2,677,506	(134,525)
Milling Wheat No. 2	(35)	12/10/2026	437,857	(19,733)
MSCI Singapore Index	(14)	03/30/2026	510,847	(4,162)
Nasdaq 100 Index	(12)	03/20/2026	6,001,140	(30,585)
Natural Gas	(20)	03/26/2026	142,950	4,138
Natural Gas	(178)	03/27/2026	5,089,020	144,120
Natural Gas	(25)	03/30/2026	679,730	(46,579)
Natural Gas	(294)	04/28/2026	8,470,140	223,930
Natural Gas	(110)	05/27/2026	3,369,300	144,290

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
Natural Gas	(29)	06/26/2026	\$ 967,730	\$ 88,480
Natural Gas	(13)	09/28/2026	450,060	37,100
New Zealand Dollar/US Dollar Cross Currency Rate	(69)	03/16/2026	4,139,655	(118,901)
Nifty 50 Index	(248)	03/30/2026	12,541,360	224,775
Nikkei 225 Index	(24)	03/12/2026	4,509,461	(31,783)
Nikkei 225 Index	(42)	03/12/2026	7,944,674	60,433
NY Harbor ULSD	(14)	03/31/2026	1,526,448	(29,635)
NYSE FANG+ Index	(3)	03/20/2026	217,314	10,903
OMXS30 Index	(25)	03/20/2026	893,441	(4,791)
Phelix DE Base Yearly	(1)	12/29/2026	825,064	(36,124)
Phelix DE Baseload Quarterly	(1)	03/27/2026	182,424	(8,619)
Platinum	(1)	04/28/2026	118,675	(3,960)
Robusta Coffee	(124)	05/22/2026	4,493,760	117,530
Robusta Coffee	(56)	07/27/2026	1,989,120	64,090
Rough Rice	(31)	05/14/2026	666,190	5,440
Russell 2000 Index	(59)	03/20/2026	7,772,365	(19,145)
S&P 500 Index	(192)	03/20/2026	66,134,400	301,218
S&P/Toronto Stock Exchange 60 Index	(21)	03/19/2026	6,070,379	(76,141)
SGX TSI Iron Ore	(143)	04/30/2026	1,406,548	(41,808)
SGX TSI Iron Ore	(9)	05/29/2026	88,146	(301)
Silver	(2)	05/27/2026	932,910	(57,031)
Soybean Meal	(133)	05/14/2026	4,262,650	(226,000)
Soybean Meal	(85)	07/14/2026	2,743,800	(62,390)
Sugar #11	(2,904)	04/30/2026	45,176,947	(114,218)
Sugar #11	(421)	06/30/2026	6,539,982	149,038
Sugar #11	(29)	09/30/2026	461,216	(1,288)
Sugar #11	(13)	02/26/2027	216,798	(4,346)
Swiss Franc/US Dollar Cross Currency Rate	(5)	03/16/2026	814,906	(23,895)
Technology Select Sector Index	(1)	03/20/2026	279,990	10,710
Turkish Dollar	(382)	03/31/2026	391,747	(12)
U.S. Treasury 10 Year Notes	(760)	06/18/2026	86,497,500	(455,109)
U.S. Treasury 2 Year Notes	(894)	06/30/2026	187,090,454	(287,719)
U.S. Treasury Ultra Bonds	(27)	06/18/2026	3,283,031	(30,594)
UK Natural Gas	(15)	03/30/2026	476,483	(40,632)
UK Natural Gas	(5)	04/29/2026	162,890	(3,802)
US Cocoa	(261)	05/13/2026	7,537,680	3,632,446
US Cocoa	(69)	07/16/2026	2,029,980	1,165,220
US Dollar/Chinese Renminbi Cross Currency Rate	(4)	03/16/2026	399,350	7,044
US Dollar/Swedish Krona Cross Currency Rate	(12)	03/16/2026	1,198,611	40,795
Wheat	(390)	05/14/2026	11,534,250	(971,237)
Wheat	(89)	07/14/2026	2,664,438	(181,163)
Wheat	(20)	09/14/2026	609,750	(45,413)
Wheat	(35)	12/14/2026	1,096,812	(96,850)
White Sugar	(202)	04/15/2026	4,117,770	116,305

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
White Sugar .....	(147)	07/16/2026	2,981,895	\$ 40,965
White Sugar .....	(37)	09/15/2026	749,250	(95)
				\$ (21,846,893)
<b>Net Unrealized Appreciation (Depreciation) .....</b>				<b>\$ 104,473,766</b>

The Fund has recorded an asset of \$19,452,425 as of February 28, 2026 related to the current day's variation margin related to these contracts.

(a) London Metal Exchange ("LME") futures contracts settle on their respective maturity date, and do not have daily cash movements like other futures contracts. The unrealized appreciation on these contracts is a receivable for unsettled open futures contracts and the unrealized depreciation is a payable for unsettled open futures contracts on the Fund's consolidated Statement of Assets and Liabilities.

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

Forward foreign currency contracts outstanding as of February 28, 2026 were as follows:

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/31/2026	AUD	21,000,000	CAD	20,248,391	Bank of America	\$ 77,470
03/02/2026	AUD	416,010	EUR	250,000	Bank of America	608
03/31/2026	AUD	11,718,296	EUR	7,000,000	Bank of America	52,313
03/31/2026	AUD	14,133,426	GBP	7,375,000	Bank of America	116,757
03/31/2026	AUD	10,600,000	JPY	1,148,998,660	Bank of America	163,737
03/31/2026	AUD	27,800,000	NZD	32,606,902	Bank of America	195,256
03/03/2026	AUD	38,367,239	USD	27,256,233	Bank of America	47,552
03/18/2026	AUD	164,692,720	USD	113,017,531	Bank of America	4,177,424
04/16/2026	AUD	815,000	USD	578,269	Bank of America	1,595
03/03/2026	BRL	113,648,958	USD	21,450,106	Bank of America	694,252
04/02/2026	BRL	106,700,562	USD	20,300,099	Bank of America	326,126
03/02/2026	CAD	807,666	EUR	500,000	Bank of America	1,297
03/31/2026	CAD	6,800,000	JPY	764,376,440	Bank of America	83,419
03/02/2026	CAD	123,539,004	USD	90,383,911	Bank of America	195,298
03/18/2026	CAD	97,367,768	USD	71,288,121	Bank of America	152,090
04/16/2026	CAD	117,297,000	USD	85,948,541	Bank of America	225,302
03/18/2026	CHF	15,861,481	EUR	17,350,000	Bank of America	156,399
03/31/2026	CHF	16,661,465	EUR	18,250,000	Bank of America	154,869
03/02/2026	CHF	260,684	GBP	250,000	Bank of America	2,255
03/31/2026	CHF	1,438,289	GBP	1,375,000	Bank of America	24,980
03/31/2026	CHF	6,750,000	JPY	1,341,881,990	Bank of America	197,073
03/02/2026	CHF	3,792,384	USD	4,910,174	Bank of America	23,976
03/03/2026	CHF	3,797,232	USD	4,914,411	Bank of America	26,584
03/18/2026	CHF	35,777,748	USD	46,173,376	Bank of America	469,938
03/31/2026	CHF	9,875,000	USD	12,870,881	Bank of America	24,328
03/18/2026	CLP	7,742,012,605	USD	8,500,042	Bank of America	370,460
03/18/2026	CNH	567,007,268	USD	81,934,278	Bank of America	825,745
03/31/2026	CNH	238,128,157	USD	34,600,000	Bank of America	190,957
04/15/2026	CNH	22,063,778	USD	3,223,895	Bank of America	2,447
03/18/2026	COP	30,460,146,270	USD	8,000,040	Bank of America	76,240
03/18/2026	CZK	127,827,856	EUR	5,250,000	Bank of America	24,468
03/02/2026	EUR	250,000	AUD	414,679	Bank of America	339
03/02/2026	EUR	3,200,000	GBP	2,792,528	Bank of America	18,325
03/03/2026	EUR	1,000,000	GBP	876,495	Bank of America	624
03/18/2026	EUR	6,400,000	GBP	5,585,994	Bank of America	41,822
03/31/2026	EUR	15,100,000	GBP	13,194,597	Bank of America	90,321
03/02/2026	EUR	200,000	HUF	75,121,778	Bank of America	840
03/02/2026	EUR	400,000	JPY	73,751,043	Bank of America	326
03/31/2026	EUR	9,932,506	JPY	1,804,667,918	Bank of America	167,723
03/18/2026	EUR	1,150,000	PLN	4,859,921	Bank of America	211
03/31/2026	EUR	100,000	PLN	422,466	Bank of America	145
03/18/2026	EUR	12,750,000	SEK	135,959,993	Bank of America	3,460
03/02/2026	EUR	4,170,836	USD	4,921,306	Bank of America	7,678
03/18/2026	EUR	86,211,000	USD	101,843,014	Bank of America	130,209
04/16/2026	EUR	12,979,000	USD	15,336,812	Bank of America	36,779
03/31/2026	GBP	7,125,000	JPY	1,481,794,402	Bank of America	87,081
03/18/2026	HUF	2,931,988,521	EUR	7,700,000	Bank of America	73,906
03/31/2026	HUF	836,108,647	EUR	2,200,000	Bank of America	11,827
03/18/2026	HUF	7,065,233,253	USD	22,042,688	Bank of America	82,569

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/31/2026	HUF 3,405,196,030	USD 10,600,000	Bank of America	\$ 53,917
03/02/2026	JPY 52,856,041	GBP 250,000	Bank of America	1,636
03/04/2026	KRW 11,763,336,375	USD 8,151,607	Bank of America	27,032
03/05/2026	KRW 2,752,791,500	USD 1,900,000	Bank of America	13,973
03/09/2026	KRW 2,882,355,263	USD 2,000,000	Bank of America	4,335
03/11/2026	KRW 3,364,207,717	USD 2,300,000	Bank of America	39,578
03/12/2026	KRW 4,947,968,214	USD 3,400,000	Bank of America	41,103
03/18/2026	KRW 65,873,428,417	USD 45,708,432	Bank of America	113,901
03/02/2026	MXN 834,577	USD 48,440	Bank of America	7
03/18/2026	MXN 1,086,195,867	USD 61,692,865	Bank of America	1,261,723
04/16/2026	MXN 210,630,000	USD 12,176,000	Bank of America	581
03/18/2026	NOK 266,139,757	EUR 23,300,000	Bank of America	427,181
03/31/2026	NOK 97,361,747	EUR 8,625,000	Bank of America	28,296
03/02/2026	NOK 6,696,857	USD 700,043	Bank of America	4,265
03/03/2026	NOK 4,758,074	USD 500,043	Bank of America	361
03/18/2026	NOK 199,646,630	USD 20,793,171	Bank of America	201,620
04/16/2026	NOK 478,370,000	USD 50,070,995	Bank of America	224,695
03/31/2026	NZD 9,200,000	JPY 850,399,424	Bank of America	64,986
03/02/2026	NZD 2,275,000	USD 1,363,275	Bank of America	1,534
03/03/2026	NZD 309,000	USD 185,189	Bank of America	192
03/18/2026	NZD 65,519,000	USD 39,159,441	Bank of America	173,418
04/16/2026	NZD 27,399,000	USD 16,400,043	Bank of America	66,474
03/18/2026	PEN 11,148,946	USD 3,300,000	Bank of America	21,913
03/18/2026	PHP 327,663,649	USD 5,600,000	Bank of America	78,675
03/18/2026	PLN 27,938,018	EUR 6,600,000	Bank of America	11,746
03/02/2026	PLN 5,642,550	USD 1,577,197	Bank of America	1,934
03/03/2026	PLN 5,367,837	USD 1,500,012	Bank of America	2,230
03/02/2026	SEK 5,427,952	USD 600,000	Bank of America	1,357
03/03/2026	SEK 2,814,434	USD 311,242	Bank of America	582
03/18/2026	THB 261,368,272	USD 8,400,000	Bank of America	22,257
03/05/2026	TWD 44,066,321	USD 1,400,000	Bank of America	12,431
03/06/2026	TWD 18,962,065	USD 600,000	Bank of America	7,819
03/11/2026	TWD 6,329,685	USD 200,000	Bank of America	2,969
03/18/2026	TWD 454,125,900	USD 14,477,706	Bank of America	91,947
04/02/2026	TWD 18,788,706	USD 600,000	Bank of America	3,419
04/07/2026	TWD 6,246,389	USD 200,000	Bank of America	665
03/02/2026	USD 948,857	CAD 1,293,697	Bank of America	314
03/02/2026	USD 100,000	CLP 86,664,870	Bank of America	697
03/04/2026	USD 1,400,000	CLP 1,215,520,841	Bank of America	7,227
03/05/2026	USD 100,000	CLP 85,858,170	Bank of America	1,622
03/11/2026	USD 100,000	CLP 85,202,170	Bank of America	2,376
03/12/2026	USD 400,000	CLP 343,002,569	Bank of America	6,991
03/18/2026	USD 2,499,988	CLP 2,168,262,706	Bank of America	15,675
03/20/2026	USD 200,000	CLP 172,774,340	Bank of America	2,043
03/23/2026	USD 100,000	CLP 86,845,170	Bank of America	498
03/24/2026	USD 800,000	CLP 694,464,000	Bank of America	4,329
03/02/2026	USD 6,768,586	CNH 46,269,865	Bank of America	23,195
03/03/2026	USD 1,337,821	CNH 9,165,096	Bank of America	1,611
03/04/2026	USD 1,000,000	COP 3,705,514,156	Bank of America	13,599
03/05/2026	USD 400,000	COP 1,459,147,136	Bank of America	11,673
03/09/2026	USD 200,000	COP 740,263,368	Bank of America	3,211

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/12/2026	USD 300,000	COP 1,101,623,052	Bank of America	\$ 7,404
03/19/2026	USD 200,000	COP 744,259,368	Bank of America	2,722
03/24/2026	USD 900,000	COP 3,347,606,000	Bank of America	13,948
03/31/2026	USD 3,558,635	EUR 3,000,000	Bank of America	7,554
03/02/2026	USD 94,023,184	GBP 69,751,861	Bank of America	22,052
03/03/2026	USD 4,686,613	GBP 3,475,121	Bank of America	3,369
03/18/2026	USD 83,926,782	GBP 61,968,000	Bank of America	411,786
03/31/2026	USD 3,636,117	GBP 2,687,500	Bank of America	13,951
04/16/2026	USD 22,254,085	GBP 16,508,000	Bank of America	3,528
03/02/2026	USD 276,965	HUF 88,029,900	Bank of America	982
03/25/2026	USD 9,200,000	IDR 154,251,735,610	Bank of America	6,107
03/02/2026	USD 300,000	ILS 935,569	Bank of America	1,338
03/18/2026	USD 5,250,000	ILS 16,392,300	Bank of America	16,191
03/05/2026	USD 7,800,000	INR 703,726,140	Bank of America	67,459
03/06/2026	USD 2,400,000	INR 216,520,560	Bank of America	21,013
03/10/2026	USD 11,000,000	INR 999,218,990	Bank of America	24,429
03/11/2026	USD 3,500,000	INR 317,865,615	Bank of America	8,771
03/12/2026	USD 4,100,000	INR 371,828,711	Bank of America	16,372
03/17/2026	USD 700,000	INR 63,524,489	Bank of America	2,593
03/18/2026	USD 54,709,783	INR 4,955,050,683	Bank of America	314,456
03/23/2026	USD 1,400,000	INR 127,086,092	Bank of America	5,388
03/27/2026	USD 11,000,000	INR 1,002,216,490	Bank of America	5,117
03/30/2026	USD 2,100,000	INR 191,237,508	Bank of America	2,501
03/02/2026	USD 76,896,812	JPY 11,987,865,828	Bank of America	113,178
03/03/2026	USD 77,975,911	JPY 12,162,847,739	Bank of America	64,889
03/18/2026	USD 125,862,983	JPY 19,563,222,311	Bank of America	379,767
03/31/2026	USD 9,167,524	JPY 1,400,000,000	Bank of America	176,924
04/16/2026	USD 10,327,176	JPY 1,604,600,000	Bank of America	6,864
04/06/2026	USD 400,000	KRW 574,308,000	Bank of America	239
03/02/2026	USD 48,552	MXN 834,577	Bank of America	105
03/03/2026	USD 26,643	MXN 458,976	Bank of America	2
03/31/2026	USD 463,703	MXN 8,000,000	Bank of America	620
04/16/2026	USD 9,132,488	MXN 157,520,000	Bank of America	26,212
03/18/2026	USD 1,119,780	NOK 10,636,024	Bank of America	1,299
03/31/2026	USD 360,571	NZD 600,000	Bank of America	171
04/16/2026	USD 80,003,478	NZD 132,995,000	Bank of America	74,852
03/31/2026	USD 400,000	PLN 1,427,861	Bank of America	421
03/02/2026	USD 601,539	SEK 5,427,950	Bank of America	182
03/03/2026	USD 477	SEK 4,307	Bank of America	0
03/18/2026	USD 5,579,767	SEK 49,940,092	Bank of America	41,521
03/02/2026	USD 1,345,220	SGD 1,699,658	Bank of America	1,226
03/03/2026	USD 100,000	SGD 126,453	Bank of America	1
03/02/2026	USD 1,311,787	ZAR 20,859,151	Bank of America	2,128
03/03/2026	ZAR 3,795,874	USD 238,260	Bank of America	50
03/18/2026	ZAR 375,116,771	USD 23,399,494	Bank of America	121,479
03/18/2026	AUD 85,416,228	USD 59,296,175	UBS AG	1,485,813
03/03/2026	BRL 39,705,968	USD 7,400,000	UBS AG	336,658
04/02/2026	BRL 36,172,941	USD 6,900,000	UBS AG	92,571
03/02/2026	CAD 189,179	USD 138,292	UBS AG	415
03/18/2026	CAD 81,115,518	USD 59,232,619	UBS AG	283,069
03/18/2026	CNH 133,000,000	USD 19,098,269	UBS AG	314,328

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/18/2026	EUR 4,855,540	PLN 20,500,000	UBS AG	\$ 6,375
03/18/2026	EUR 4,524,853	SEK 48,000,000	UBS AG	29,053
03/02/2026	EUR 16	USD 19	UBS AG	0
03/03/2026	EUR 42,358	USD 49,976	UBS AG	84
03/18/2026	EUR 50,524,050	USD 59,547,307	UBS AG	214,211
03/31/2026	IDR 6,718,484,000	USD 400,000	UBS AG	377
03/02/2026	JPY 77,360,561	USD 495,467	UBS AG	36
03/18/2026	NOK 114,000,000	EUR 9,781,529	UBS AG	418,296
03/03/2026	NOK 1,621,054	USD 170,197	UBS AG	288
03/18/2026	NOK 328,990,497	USD 32,672,937	UBS AG	1,923,623
03/18/2026	NZD 94,167,181	USD 55,293,555	UBS AG	1,237,595
03/02/2026	PLN 500,000	EUR 118,402	UBS AG	6
03/18/2026	PLN 41,500,000	EUR 9,768,886	UBS AG	58,799
03/02/2026	SEK 1,000,000	EUR 93,724	UBS AG	29
03/03/2026	SEK 2,000,000	EUR 187,332	UBS AG	194
03/18/2026	SEK 158,000,000	EUR 14,589,957	UBS AG	264,366
03/03/2026	SEK 4,580,626	USD 506,512	UBS AG	997
03/18/2026	TRY 38,000,000	USD 828,521	UBS AG	22,786
03/31/2026	TWD 9,393,134	USD 300,000	UBS AG	1,637
03/02/2026	USD 6,208,003	AUD 8,718,717	UBS AG	3,378
03/02/2026	USD 584,956	CNH 4,000,000	UBS AG	1,821
03/03/2026	USD 510,564	CNH 3,500,000	UBS AG	287
03/02/2026	USD 2,413,643	GBP 1,780,298	UBS AG	14,423
03/03/2026	USD 2,570,903	GBP 1,905,791	UBS AG	2,565
03/18/2026	USD 45,268,365	GBP 33,382,394	UBS AG	278,523
03/30/2026	USD 10,500,000	INR 954,818,610	UBS AG	27,522
03/03/2026	USD 1,057,334	JPY 164,890,288	UBS AG	1,104
03/18/2026	USD 38,984,897	JPY 6,001,802,022	UBS AG	487,895
03/02/2026	USD 470,599	NZD 784,185	UBS AG	154
03/02/2026	USD 62,917	ZAR 1,000,000	UBS AG	131
03/18/2026	ZAR 96,000,000	USD 5,645,372	UBS AG	374,123
03/02/2026	AUD 38,961,239	USD 27,751,484	Bank of America	(24,941)
03/31/2026	AUD 18,300,000	USD 13,026,623	Bank of America	(5,236)
03/31/2026	CAD 19,900,000	USD 14,635,911	Bank of America	(26,574)
03/03/2026	CHF 258,632	GBP 250,000	Bank of America	(378)
03/02/2026	CLP 86,664,871	USD 101,637	Bank of America	(2,334)
03/04/2026	CLP 1,214,313,500	USD 1,400,000	Bank of America	(8,610)
03/05/2026	CLP 86,798,830	USD 100,000	Bank of America	(544)
03/11/2026	CLP 86,803,830	USD 100,000	Bank of America	(541)
03/12/2026	CLP 347,211,320	USD 400,000	Bank of America	(2,169)
03/20/2026	CLP 173,609,660	USD 200,000	Bank of America	(1,086)
03/23/2026	CLP 86,713,830	USD 100,000	Bank of America	(649)
03/24/2026	CLP 1,129,060,800	USD 1,300,000	Bank of America	(6,396)
03/31/2026	CLP 171,649,660	USD 200,000	Bank of America	(3,340)
03/02/2026	CNH 46,269,865	USD 6,760,061	Bank of America	(14,670)
03/03/2026	CNH 9,165,096	USD 1,337,591	Bank of America	(1,381)
03/04/2026	COP 3,665,160,000	USD 1,000,000	Bank of America	(24,341)
03/05/2026	COP 1,483,133,264	USD 400,000	Bank of America	(5,289)
03/09/2026	COP 741,722,632	USD 200,000	Bank of America	(2,824)
03/12/2026	COP 1,113,693,948	USD 300,000	Bank of America	(4,198)
03/19/2026	COP 738,624,632	USD 200,000	Bank of America	(4,216)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/24/2026	COP 4,838,065,632	USD 1,300,000	Bank of America	\$ (19,450)
03/26/2026	COP 373,341,316	USD 100,000	Bank of America	(1,240)
03/31/2026	CZK 4,085,857	USD 200,000	Bank of America	(695)
03/31/2026	EUR 875,000	AUD 1,463,526	Bank of America	(5,642)
03/02/2026	EUR 500,000	CAD 808,221	Bank of America	(1,703)
03/31/2026	EUR 11,000,000	CAD 17,742,056	Bank of America	(4,481)
03/18/2026	EUR 2,400,000	CHF 2,186,522	Bank of America	(11,761)
03/18/2026	EUR 1,200,000	CZK 29,118,766	Bank of America	(763)
03/18/2026	EUR 1,800,000	HUF 684,318,765	Bank of America	(13,891)
03/31/2026	EUR 200,000	HUF 76,266,680	Bank of America	(1,879)
03/18/2026	EUR 35,000,000	JPY 6,466,922,961	Bank of America	(81,242)
03/18/2026	EUR 8,050,000	NOK 90,903,208	Bank of America	(37,553)
03/03/2026	EUR 2,713,000	USD 3,206,855	Bank of America	(546)
03/31/2026	EUR 13,750,000	USD 16,339,102	Bank of America	(63,317)
03/02/2026	GBP 250,000	CHF 260,836	Bank of America	(2,452)
03/03/2026	GBP 125,000	CHF 129,490	Bank of America	(38)
03/31/2026	GBP 375,000	CHF 390,116	Bank of America	(4,012)
03/02/2026	GBP 2,801,464	EUR 3,200,000	Bank of America	(6,282)
03/03/2026	GBP 116,532	EUR 133,192	Bank of America	(366)
03/18/2026	GBP 5,501,546	EUR 6,350,000	Bank of America	(96,492)
03/31/2026	GBP 2,358,705	EUR 2,700,000	Bank of America	(16,950)
03/02/2026	GBP 250,000	JPY 52,641,686	Bank of America	(263)
03/02/2026	GBP 69,742,925	USD 94,479,142	Bank of America	(490,053)
03/03/2026	GBP 68,157,843	USD 91,854,986	Bank of America	(2,122)
03/18/2026	GBP 87,663,000	USD 118,384,743	Bank of America	(240,296)
03/31/2026	GBP 12,500,000	USD 17,018,238	Bank of America	(170,953)
04/16/2026	GBP 81,755,000	USD 110,460,585	Bank of America	(265,872)
03/02/2026	HUF 75,052,623	EUR 200,000	Bank of America	(1,057)
03/02/2026	HUF 88,099,055	USD 277,123	Bank of America	(923)
03/03/2026	HUF 36,862,668	USD 115,811	Bank of America	(250)
03/25/2026	IDR 112,377,766,970	USD 6,700,000	Bank of America	(1,929)
03/02/2026	ILS 935,569	USD 300,458	Bank of America	(1,796)
03/18/2026	ILS 34,444,758	USD 11,150,000	Bank of America	(152,319)
03/31/2026	ILS 15,695,588	USD 5,100,000	Bank of America	(87,837)
03/04/2026	INR 128,699,410	USD 1,419,231	Bank of America	(4,999)
03/05/2026	INR 705,010,743	USD 7,800,000	Bank of America	(53,344)
03/06/2026	INR 217,243,471	USD 2,400,000	Bank of America	(13,070)
03/10/2026	INR 1,001,172,308	USD 11,000,000	Bank of America	(2,973)
03/11/2026	INR 318,088,336	USD 3,500,000	Bank of America	(6,324)
03/12/2026	INR 372,040,170	USD 4,100,000	Bank of America	(14,050)
03/18/2026	INR 2,249,978,989	USD 24,745,335	Bank of America	(45,620)
03/02/2026	JPY 73,693,417	EUR 400,000	Bank of America	(695)
03/18/2026	JPY 2,189,928,403	EUR 12,050,000	Bank of America	(206,411)
03/31/2026	JPY 279,161,617	EUR 1,532,506	Bank of America	(21,281)
03/31/2026	JPY 130,324,881	GBP 625,000	Bank of America	(5,437)
03/02/2026	JPY 11,987,709,100	USD 76,847,078	Bank of America	(64,447)
03/03/2026	JPY 19,042,000	USD 122,088	Bank of America	(111)
03/18/2026	JPY 10,512,758,804	USD 68,250,320	Bank of America	(818,955)
03/31/2026	JPY 175,000,000	USD 1,141,096	Bank of America	(17,271)
04/16/2026	JPY 10,285,000,000	USD 67,160,265	Bank of America	(1,010,193)
03/03/2026	KRW 877,801,360	USD 610,608	Bank of America	(320)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)		
03/10/2026	KRW	574,739,053	USD	400,000	Bank of America	\$ (323)
04/03/2026	KRW	426,652,090	USD	300,000	Bank of America	(3,047)
03/03/2026	MXN	458,976	USD	26,648	Bank of America	(7)
03/31/2026	MXN	248,500,000	USD	14,440,907	Bank of America	(56,379)
03/31/2026	NOK	51,232,134	USD	5,400,000	Bank of America	(12,907)
03/31/2026	NZD	11,100,000	USD	6,723,891	Bank of America	(56,495)
03/31/2026	PLN	10,984,254	EUR	2,600,000	Bank of America	(3,722)
03/18/2026	PLN	58,418,922	USD	16,505,576	Bank of America	(157,062)
03/31/2026	PLN	58,392,235	USD	16,400,000	Bank of America	(59,265)
04/16/2026	PLN	108,950,000	USD	30,520,862	Bank of America	(31,415)
03/18/2026	SEK	296,158,747	EUR	28,000,000	Bank of America	(275,978)
03/31/2026	SEK	124,136,984	EUR	11,750,000	Bank of America	(130,835)
03/31/2026	SEK	83,311,476	NOK	89,000,000	Bank of America	(111,937)
03/18/2026	SEK	219,384,678	USD	24,555,366	Bank of America	(226,092)
03/31/2026	SEK	77,241,904	USD	8,700,000	Bank of America	(127,171)
03/02/2026	SGD	1,699,658	USD	1,346,115	Bank of America	(2,121)
03/03/2026	SGD	126,453	USD	100,002	Bank of America	(3)
03/18/2026	SGD	54,549,919	USD	43,238,138	Bank of America	(47,650)
03/31/2026	SGD	27,428,520	USD	21,800,000	Bank of America	(60,350)
03/31/2026	TRY	365,567,556	USD	8,100,000	Bank of America	(219)
03/02/2026	USD	27,681,244	AUD	38,962,570	Bank of America	(46,246)
03/03/2026	USD	1,154,848	AUD	1,623,000	Bank of America	(149)
03/18/2026	USD	42,362,329	AUD	61,497,720	Bank of America	(1,399,304)
04/16/2026	USD	574,940	AUD	815,000	Bank of America	(4,923)
03/03/2026	USD	21,783,830	BRL	113,628,630	Bank of America	(356,567)
04/02/2026	USD	549,997	BRL	2,847,034	Bank of America	(361)
03/18/2026	USD	56,862,052	CAD	78,213,618	Bank of America	(524,468)
03/31/2026	USD	4,105,453	CAD	5,600,000	Bank of America	(5,718)
04/16/2026	USD	61,750,984	CAD	84,312,000	Bank of America	(189,978)
03/02/2026	USD	4,903,677	CHF	3,792,232	Bank of America	(30,276)
03/03/2026	USD	1,095,105	CHF	846,000	Bank of America	(5,719)
03/18/2026	USD	28,828,757	CHF	22,441,963	Bank of America	(428,744)
03/31/2026	USD	2,435,850	CHF	1,875,000	Bank of America	(12,608)
03/18/2026	USD	18,473,106	CNH	127,138,735	Bank of America	(83,984)
03/31/2026	USD	4,100,000	CNH	28,118,998	Bank of America	(8,237)
03/18/2026	USD	3,349,983	COP	12,851,857,748	Bank of America	(57,591)
04/06/2026	USD	500,000	COP	1,895,737,823	Bank of America	(129)
03/02/2026	USD	4,924,758	EUR	4,170,836	Bank of America	(4,226)
03/03/2026	USD	3,484,106	EUR	2,950,836	Bank of America	(3,285)
03/18/2026	USD	101,149,953	EUR	85,683,000	Bank of America	(198,734)
04/16/2026	USD	114,988,712	EUR	97,113,000	Bank of America	(41,374)
03/03/2026	USD	200,000	HUF	63,830,000	Bank of America	(102)
03/18/2026	USD	1,099,458	HUF	352,610,225	Bank of America	(4,765)
03/04/2026	USD	1,400,000	INR	128,699,411	Bank of America	(14,232)
03/03/2026	USD	600,000	KRW	877,801,367	Bank of America	(10,288)
03/04/2026	USD	8,100,000	KRW	11,763,336,381	Bank of America	(78,639)
03/05/2026	USD	1,900,000	KRW	2,751,748,757	Bank of America	(13,248)
03/09/2026	USD	2,000,000	KRW	2,922,920,000	Bank of America	(32,543)
03/10/2026	USD	400,000	KRW	587,008,000	Bank of America	(8,209)
03/18/2026	USD	59,973,668	KRW	87,714,737,753	Bank of America	(1,041,736)
03/20/2026	USD	8,100,000	KRW	11,682,513,500	Bank of America	(27,094)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED	CURRENCY SOLD	COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/24/2026	USD 1,900,000	KRW 2,751,067,000	Bank of America	\$ (14,098)
03/31/2026	USD 2,000,000	KRW 2,880,420,000	Bank of America	(4,598)
03/18/2026	USD 7,037,270	MXN 123,184,529	Bank of America	(102,355)
03/02/2026	USD 703,498	NOK 6,696,857	Bank of America	(811)
03/03/2026	USD 44,989	NOK 429,063	Bank of America	(135)
03/02/2026	USD 1,362,772	NZD 2,275,000	Bank of America	(2,037)
03/03/2026	USD 185,282	NZD 309,000	Bank of America	(99)
03/18/2026	USD 22,080,595	NZD 37,539,000	Bank of America	(455,100)
03/18/2026	USD 1,100,000	PEN 3,697,572	Bank of America	(1,720)
03/18/2026	USD 4,350,000	PHP 257,766,197	Bank of America	(117,296)
03/02/2026	USD 1,579,034	PLN 5,642,551	Bank of America	(97)
03/03/2026	USD 341,493	PLN 1,221,256	Bank of America	(287)
03/18/2026	USD 4,247,303	PLN 15,198,863	Bank of America	(6,094)
03/18/2026	USD 13,836,160	SGD 17,606,396	Bank of America	(103,894)
04/15/2026	USD 922,056	SGD 1,165,103	Bank of America	(2,298)
03/18/2026	USD 4,700,000	THB 147,451,097	Bank of America	(51,422)
03/05/2026	USD 1,400,000	TWD 44,209,200	Bank of America	(17,011)
03/06/2026	USD 600,000	TWD 18,795,550	Bank of America	(2,481)
03/11/2026	USD 300,000	TWD 9,490,217	Bank of America	(4,316)
03/12/2026	USD 100,000	TWD 3,157,956	Bank of America	(1,271)
03/13/2026	USD 100,000	TWD 3,143,000	Bank of America	(799)
03/18/2026	USD 38,494,270	TWD 1,201,666,290	Bank of America	(58,610)
03/25/2026	USD 1,400,000	TWD 44,051,000	Bank of America	(14,012)
03/18/2026	USD 5,250,406	ZAR 84,401,658	Bank of America	(41,837)
03/31/2026	USD 200,000	ZAR 3,202,854	Bank of America	(613)
03/02/2026	ZAR 20,859,150	USD 1,313,313	Bank of America	(3,655)
03/31/2026	ZAR 168,967,465	USD 10,600,000	Bank of America	(16,583)
03/02/2026	AUD 8,718,717	USD 6,208,625	UBS AG	(3,999)
03/31/2026	CLP 1,473,827,140	USD 1,700,000	UBS AG	(11,429)
03/02/2026	CNH 4,000,000	USD 585,032	UBS AG	(1,898)
03/03/2026	CNH 3,500,000	USD 510,916	UBS AG	(639)
03/18/2026	EUR 4,839,901	NOK 58,000,000	UBS AG	(374,470)
03/02/2026	EUR 118,399	PLN 500,000	UBS AG	(10)
03/02/2026	EUR 93,719	SEK 1,000,000	UBS AG	(34)
03/03/2026	EUR 187,281	SEK 2,000,000	UBS AG	(255)
03/02/2026	GBP 1,780,298	USD 2,416,585	UBS AG	(17,366)
03/03/2026	GBP 1,905,791	USD 2,570,447	UBS AG	(2,110)
03/18/2026	GBP 35,550,211	USD 48,103,814	UBS AG	(192,380)
03/30/2026	INR 18,204,340	USD 200,000	UBS AG	(334)
03/03/2026	JPY 164,890,288	USD 1,057,047	UBS AG	(816)
03/18/2026	JPY 16,974,216,403	USD 109,298,510	UBS AG	(421,801)
03/31/2026	KRW 1,719,740,270	USD 1,200,000	UBS AG	(3,165)
03/02/2026	NZD 784,185	USD 470,574	UBS AG	(129)
03/31/2026	PHP 28,843,200	USD 500,000	UBS AG	(336)
03/18/2026	SEK 242,046,154	USD 27,071,612	UBS AG	(229,230)
03/18/2026	USD 79,687,439	AUD 114,648,710	UBS AG	(1,896,316)
03/03/2026	USD 7,400,000	BRL 38,557,769	UBS AG	(112,933)
03/02/2026	USD 138,319	CAD 189,179	UBS AG	(388)
03/18/2026	USD 35,952,224	CAD 49,082,369	UBS AG	(60,256)
03/18/2026	USD 4,471,021	CNH 31,000,000	UBS AG	(53,720)
03/03/2026	USD 49,967	EUR 42,351	UBS AG	(84)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
03/18/2026	USD	39,652,083	EUR	33,559,591	UBS AG	\$ (43,312)
03/31/2026	USD	4,700,000	IDR	79,205,352,000	UBS AG	(20,111)
03/02/2026	USD	495,425	JPY	77,360,561	UBS AG	(78)
03/31/2026	USD	5,200,000	KRW	7,531,931,530	UBS AG	(41,768)
03/03/2026	USD	169,834	NOK	1,621,054	UBS AG	(651)
03/18/2026	USD	35,526,956	NOK	348,849,103	UBS AG	(1,157,930)
03/18/2026	USD	21,738,808	NZD	36,586,107	UBS AG	(224,839)
03/31/2026	USD	200,000	PHP	11,647,600	UBS AG	(1,777)
03/03/2026	USD	506,125	SEK	4,580,626	UBS AG	(1,384)
03/18/2026	USD	99,447,776	SEK	916,308,500	UBS AG	(2,168,805)
03/18/2026	USD	345,436	TRY	15,500,000	UBS AG	(1,808)
03/31/2026	USD	3,100,000	TWD	97,448,233	UBS AG	(29,305)
03/18/2026	USD	1,802,021	ZAR	29,000,000	UBS AG	(16,368)
03/02/2026	ZAR	1,000,000	USD	62,916	UBS AG	(131)
<b>Net Unrealized Appreciation (Depreciation)</b>						<b>\$ 4,491,914</b>

AUD - Australian Dollars  
 BRL - Brazilian Real  
 CAD - Canadian Dollar  
 CHF - Swiss Franc  
 CLP - Chilean Peso  
 CNH - Chinese Offshore Renminbi  
 COP - Colombian Peso  
 CZK - Czech Republic Koruna  
 EUR - Euro  
 GBP - British Pound  
 HUF - Hungarian Forint  
 IDR - Indonesian Rupiah  
 ILS - Israeli New Shekel  
 INR - Indian Rupee  
 JPY - Japanese Yen

KRW - South Korean Won  
 MXN - Mexican Peso  
 NOK - Norwegian Krone  
 NZD - New Zealand Dollar  
 PEN - Peruvian Sol  
 PHP - Philippine Peso  
 PLN - Polish Zloty  
 SEK - Swedish Krona  
 SGD - Singapore Dollar  
 THB - Thai Baht  
 TRY - Turkish Lira  
 TWD - New Taiwan Dollar  
 USD - United States Dollar  
 ZAR - South African Rand

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

Interest rate swap contracts outstanding as of February 28, 2026 were as follows:

<u>PAY/ RECEIVE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
<u>FLOATING RATE</u>					
Receive	1 mo. SARON	-0.19%	03/18/2028	CHF 605,914	\$ —
Receive	1 mo. SARON	0.11%	03/18/2031	CHF 2,700,000	(173)
Receive	1 mo. SARON	0.38%	03/18/2031	CHF 900,000	(16,296)
Receive	1 mo. SARON	0.44%	03/18/2036	CHF 1,500,000	(3,751)
Receive	1 mo. SARON	0.67%	03/18/2036	CHF 250,000	(8,197)
Receive	1 mo. SARON	0.69%	03/18/2036	CHF 750,000	(26,300)
Receive	1 mo. WIBOR	3.52%	03/18/2028	PLN 10,000,000	1,485
Receive	1 mo. WIBOR	3.52%	03/18/2028	PLN 85,000,000	12,440
Receive	1 mo. WIBOR	3.75%	03/18/2031	PLN 2,000,000	(16)
Receive	1 mo. WIBOR	3.75%	03/18/2031	PLN 36,000,000	1,966
Receive	1 mo. WIBOR	3.78%	03/18/2031	PLN 2,000,000	(742)
Receive	1 mo. WIBOR	4.17%	03/18/2036	PLN 2,000,000	(993)
Receive	1 mo. WIBOR	4.37%	03/18/2036	PLN 1,000,000	(4,936)
Receive	1 mo. WIBOR	4.17%	03/18/2036	PLN 20,000,000	(9,475)
Receive	1 mo. WIBOR	4.27%	03/18/2036	PLN 1,000,000	(2,705)
Receive	28D TIIE	6.76%	03/15/2028	MXN 525,000,000	(25,925)
Receive	28D TIIE	7.27%	03/15/2028	MXN 75,000,000	(45,236)
Receive	28D TIIE	6.73%	03/15/2028	MXN 25,000,000	(280)
Receive	28D TIIE	7.83%	03/12/2031	MXN 30,000,000	(48,770)
Receive	28D TIIE	7.22%	03/12/2031	MXN 210,000,000	(26,825)
Receive	28D TIIE	8.23%	03/05/2036	MXN 20,000,000	(45,389)
Receive	28D TIIE	7.68%	03/05/2036	MXN 120,000,000	—
Receive	3 mo. BKBM	3.32%	06/17/2028	NZD 4,000,000	(9,890)
Receive	3 mo. BKBM	3.30%	06/17/2028	NZD 6,000,000	(13,621)
Receive	3 mo. BKBM	3.27%	06/17/2028	NZD 6,000,000	(11,297)
Receive	3 mo. BKBM	3.36%	06/17/2028	NZD 6,000,000	(17,714)
Receive	3 mo. BKBM	3.84%	06/17/2031	NZD 1,500,000	(10,146)
Receive	3 mo. BKBM	3.88%	06/17/2031	NZD 1,500,000	(11,702)
Receive	3 mo. BKBM	3.89%	06/17/2031	NZD 1,500,000	(12,035)
Receive	3 mo. BKBM	4.00%	06/17/2031	NZD 750,000	(8,276)
Receive	3 mo. BKBM	4.28%	06/17/2036	NZD 800,000	(10,958)
Receive	3 mo. BKBM	4.31%	06/17/2036	NZD 800,000	(11,995)
Receive	3 mo. BKBM	4.35%	06/17/2036	NZD 400,000	(6,755)
Receive	3 mo. BKBM	4.25%	06/17/2036	NZD 800,000	(9,762)
Receive	3 mo. BUBOR	5.76%	06/17/2028	HUF 400,000,000	(3,432)
Receive	3 mo. BUBOR	6.19%	06/17/2028	HUF 2,400,000,000	(80,331)
Receive	3 mo. BUBOR	6.43%	06/17/2031	HUF 600,000,000	(55,237)
Receive	3 mo. BUBOR	5.79%	06/17/2031	HUF 300,000,000	(2,042)
Receive	3 mo. BUBOR	6.16%	06/17/2036	HUF 225,000,000	(3,355)
Receive	3 mo. BUBOR	6.82%	06/17/2036	HUF 225,000,000	(37,777)
Receive	3 mo. BUBOR	6.53%	06/17/2036	HUF 75,000,000	(7,558)
Receive	3 mo. JIBAR	6.26%	06/17/2028	ZAR 20,000,000	—
Receive	3 mo. JIBAR	6.35%	06/17/2028	ZAR 20,000,000	(1,203)
Receive	3 mo. JIBAR	6.29%	06/17/2028	ZAR 40,000,000	717
Receive	3 mo. JIBAR	6.26%	06/17/2028	ZAR 80,000,000	3,655
Receive	3 mo. JIBAR	6.80%	06/17/2031	ZAR 20,000,000	(10,367)
Receive	3 mo. JIBAR	7.51%	06/17/2036	ZAR 15,000,000	(13,196)
Receive	3 mo. JIBAR	7.65%	06/17/2036	ZAR 10,000,000	(15,072)
Receive	3 mo. NIBOR	4.41%	06/17/2028	NOK 20,000,000	(2,938)

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

<u>PAY/ RECEIVE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
Receive	3 mo. NIBOR	4.11%	06/17/2028	NOK 20,000,000	\$ 8,888
Receive	3 mo. NIBOR	4.14%	06/17/2028	NOK 20,000,000	7,710
Receive	3 mo. NIBOR	4.17%	06/17/2028	NOK 10,000,000	3,089
Receive	3 mo. NIBOR	4.08%	06/17/2028	NOK 310,000,000	155,433
Receive	3 mo. NIBOR	4.17%	06/17/2028	NOK 10,000,000	3,118
Receive	3 mo. NIBOR	4.10%	06/17/2031	NOK 8,000,000	3,006
Receive	3 mo. NIBOR	4.08%	06/17/2031	NOK 120,000,000	56,224
Receive	3 mo. NIBOR	4.15%	06/17/2031	NOK 4,000,000	575
Receive	3 mo. NIBOR	4.32%	06/17/2031	NOK 8,000,000	(4,862)
Receive	3 mo. NIBOR	4.11%	06/17/2031	NOK 8,000,000	2,820
Receive	3 mo. NIBOR	4.19%	06/17/2036	NOK 6,000,000	(675)
Receive	3 mo. NIBOR	4.22%	06/17/2036	NOK 4,000,000	(1,503)
Receive	3 mo. NIBOR	4.21%	06/17/2036	NOK 2,000,000	(497)
Receive	3 mo. NIBOR	4.33%	06/17/2036	NOK 4,000,000	(5,373)
Receive	3 mo. NIBOR	4.16%	06/17/2036	NOK 72,000,000	7,178
Receive	3 mo. PRIBOR	3.92%	06/17/2028	CZK 480,000,000	(264,473)
Receive	3 mo. PRIBOR	4.15%	06/17/2031	CZK 200,000,000	(258,441)
Receive	3 mo. PRIBOR	4.38%	06/17/2036	CZK 110,000,000	(230,149)
Receive	3 mo. SORA	1.70%	03/18/2028	SGD 2,000,000	(13,123)
Receive	3 mo. SORA	1.33%	03/18/2028	SGD 30,000,000	(24,155)
Receive	3 mo. SORA	1.66%	03/18/2031	SGD 7,500,000	(21,941)
Receive	3 mo. SORA	2.05%	03/18/2031	SGD 750,000	(13,436)
Receive	3 mo. SORA	2.33%	03/18/2036	SGD 400,000	(11,613)
Receive	3 mo. SORA	2.00%	03/18/2036	SGD 2,000,000	(10,397)
Receive	3 mo. STIBOR	2.00%	03/18/2028	SEK 140,000,000	(5,901)
Receive	3 mo. STIBOR	2.23%	03/18/2028	SEK 20,000,000	(10,742)
Receive	3 mo. STIBOR	2.36%	03/18/2028	SEK 100,000,000	(82,241)
Receive	3 mo. STIBOR	2.62%	03/18/2031	SEK 12,000,000	(21,016)
Receive	3 mo. STIBOR	2.33%	03/18/2031	SEK 72,000,000	(16,966)
Receive	3 mo. STIBOR	2.55%	03/18/2031	SEK 4,000,000	(5,638)
Receive	3 mo. STIBOR	2.72%	03/18/2031	SEK 128,000,000	(289,953)
Receive	3 mo. STIBOR	3.15%	03/18/2036	SEK 32,200,710	—
Pay	1 mo. SARON	0.14%	03/18/2028	CHF 605,914	—
Pay	1 mo. SARON	-0.05%	09/16/2028	CHF 1,150,000	711
Pay	1 mo. SARON	-0.05%	09/16/2028	CHF 4,600,000	2,540
Pay	1 mo. SARON	0.22%	03/18/2031	CHF 450,000	3,444
Pay	1 mo. SARON	0.15%	03/18/2031	CHF 900,000	2,438
Pay	1 mo. SARON	0.31%	03/18/2031	CHF 450,000	5,967
Pay	1 mo. SARON	0.14%	03/18/2031	CHF 450,000	907
Pay	1 mo. SARON	0.16%	03/18/2031	CHF 450,000	1,664
Pay	1 mo. SARON	0.31%	03/18/2031	CHF 450,000	5,893
Pay	1 mo. SARON	0.25%	03/18/2031	CHF 450,000	4,201
Pay	1 mo. SARON	0.17%	09/16/2031	CHF 2,700,000	209
Pay	1 mo. SARON	0.19%	09/16/2031	CHF 450,000	687
Pay	1 mo. SARON	0.59%	03/18/2036	CHF 250,000	5,543
Pay	1 mo. SARON	0.68%	03/18/2036	CHF 250,000	8,441
Pay	1 mo. SARON	0.66%	03/18/2036	CHF 250,000	7,643
Pay	1 mo. SARON	0.47%	03/18/2036	CHF 250,000	1,439
Pay	1 mo. SARON	0.56%	03/18/2036	CHF 250,000	4,517
Pay	1 mo. SARON	0.55%	03/18/2036	CHF 250,000	4,175

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

						VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		
Pay	1 mo. SARON	0.64%	03/18/2036	CHF 250,000	\$	6,992
Pay	1 mo. SARON	0.48%	03/18/2036	CHF 750,000		5,686
Pay	1 mo. SARON	0.51%	09/16/2036	CHF 250,000		924
Pay	1 mo. SARON	0.50%	09/16/2036	CHF 1,500,000		3,986
Pay	1 mo. SARON	0.49%	09/16/2036	CHF 250,000		—
Pay	1 mo. WIBOR	3.55%	03/18/2028	PLN 10,000,000		58
Pay	1 mo. WIBOR	3.70%	03/18/2028	PLN 85,000,000		69,671
Pay	1 mo. WIBOR	3.50%	09/16/2028	PLN 85,000,000		(11,060)
Pay	1 mo. WIBOR	3.80%	03/18/2031	PLN 4,000,000		2,609
Pay	1 mo. WIBOR	3.94%	03/18/2031	PLN 36,000,000		85,871
Pay	1 mo. WIBOR	3.80%	09/16/2031	PLN 36,000,000		(275)
Pay	1 mo. WIBOR	4.26%	03/18/2036	PLN 2,000,000		2,428
Pay	1 mo. WIBOR	4.18%	03/18/2036	PLN 1,000,000		755
Pay	1 mo. WIBOR	4.36%	03/18/2036	PLN 21,000,000		99,868
Pay	1 mo. WIBOR	4.24%	09/16/2036	PLN 20,000,000		11,025
Pay	28D TIE	6.92%	03/15/2028	MXN 50,000,000		11,062
Pay	28D TIE	7.26%	03/15/2028	MXN 50,000,000		29,884
Pay	28D TIE	6.85%	03/15/2028	MXN 25,000,000		3,690
Pay	28D TIE	7.14%	03/15/2028	MXN 25,000,000		11,464
Pay	28D TIE	7.22%	03/15/2028	MXN 50,000,000		27,571
Pay	28D TIE	7.12%	03/15/2028	MXN 25,000,000		11,123
Pay	28D TIE	7.39%	03/15/2028	MXN 400,000,000		292,980
Pay	28D TIE	6.88%	09/14/2028	MXN 525,000,000		26,795
Pay	28D TIE	7.30%	03/12/2031	MXN 20,000,000		6,607
Pay	28D TIE	7.62%	03/12/2031	MXN 20,000,000		21,954
Pay	28D TIE	7.31%	03/12/2031	MXN 20,000,000		6,975
Pay	28D TIE	7.63%	03/12/2031	MXN 10,000,000		11,345
Pay	28D TIE	7.41%	03/12/2031	MXN 20,000,000		11,886
Pay	28D TIE	7.85%	03/12/2031	MXN 150,000,000		251,217
Pay	28D TIE	7.28%	09/11/2031	MXN 10,000,000		—
Pay	28D TIE	7.35%	09/11/2031	MXN 210,000,000		25,950
Pay	28D TIE	7.96%	03/05/2036	MXN 5,000,000		5,970
Pay	28D TIE	7.83%	03/05/2036	MXN 15,000,000		9,614
Pay	28D TIE	8.25%	03/05/2036	MXN 95,000,000		224,939
Pay	28D TIE	8.03%	03/05/2036	MXN 5,000,000		7,353
Pay	28D TIE	7.80%	03/05/2036	MXN 10,000,000		5,221
Pay	28D TIE	7.90%	03/05/2036	MXN 10,000,000		9,277
Pay	28D TIE	7.79%	09/04/2036	MXN 120,000,000		—
Pay	28D TIE	7.78%	09/04/2036	MXN 5,000,000		—
Pay	3 mo. BKBM	3.21%	06/17/2028	NZD 4,000,000		4,849
Pay	3 mo. BKBM	3.32%	06/17/2028	NZD 2,000,000		4,991
Pay	3 mo. BKBM	3.25%	06/17/2028	NZD 4,000,000		6,375
Pay	3 mo. BKBM	3.21%	06/17/2028	NZD 2,000,000		2,376
Pay	3 mo. BKBM	3.14%	06/17/2028	NZD 4,000,000		1,565
Pay	3 mo. BKBM	3.11%	06/17/2028	NZD 4,000,000		131
Pay	3 mo. BKBM	3.26%	06/17/2028	NZD 4,000,000		7,069
Pay	3 mo. BKBM	3.09%	06/17/2028	NZD 4,000,000		(910)
Pay	3 mo. BKBM	3.28%	06/17/2028	NZD 2,000,000		4,066
Pay	3 mo. BKBM	3.18%	06/17/2028	NZD 4,000,000		3,369
Pay	3 mo. BKBM	3.11%	06/17/2028	NZD 2,000,000		135

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

<u>PAY/ RECEIVE FLOATING RATE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
Pay	3 mo. BKBM	3.41%	06/17/2028	NZD 28,000,000	\$ 99,048
Pay	3 mo. BKBM	3.32%	06/17/2028	NZD 2,000,000	4,806
Pay	3 mo. BKBM	3.70%	06/17/2031	NZD 1,500,000	4,520
Pay	3 mo. BKBM	3.61%	06/17/2031	NZD 1,500,000	537
Pay	3 mo. BKBM	3.65%	06/17/2031	NZD 750,000	1,190
Pay	3 mo. BKBM	3.77%	06/17/2031	NZD 750,000	3,656
Pay	3 mo. BKBM	3.63%	06/17/2031	NZD 750,000	833
Pay	3 mo. BKBM	3.68%	06/17/2031	NZD 1,500,000	3,617
Pay	3 mo. BKBM	3.81%	06/17/2031	NZD 1,500,000	9,037
Pay	3 mo. BKBM	3.91%	06/17/2031	NZD 5,250,000	45,714
Pay	3 mo. BKBM	3.59%	06/17/2031	NZD 1,500,000	—
Pay	3 mo. BKBM	3.75%	06/17/2031	NZD 1,500,000	6,450
Pay	3 mo. BKBM	3.78%	06/17/2031	NZD 750,000	3,779
Pay	3 mo. BKBM	3.60%	06/17/2031	NZD 1,500,000	393
Pay	3 mo. BKBM	3.78%	06/17/2031	NZD 1,500,000	7,538
Pay	3 mo. BKBM	4.19%	06/17/2036	NZD 800,000	7,249
Pay	3 mo. BKBM	4.00%	06/17/2036	NZD 400,000	—
Pay	3 mo. BKBM	4.18%	06/17/2036	NZD 400,000	3,425
Pay	3 mo. BKBM	4.10%	06/17/2036	NZD 800,000	3,799
Pay	3 mo. BKBM	4.30%	06/17/2036	NZD 2,000,000	29,489
Pay	3 mo. BKBM	4.16%	06/17/2036	NZD 1,600,000	12,185
Pay	3 mo. BKBM	4.25%	06/17/2036	NZD 800,000	9,801
Pay	3 mo. BKBM	4.07%	06/17/2036	NZD 800,000	2,303
Pay	3 mo. BKBM	4.09%	06/17/2036	NZD 400,000	1,730
Pay	3 mo. BKBM	4.06%	06/17/2036	NZD 800,000	1,905
Pay	3 mo. BUBOR	5.90%	06/17/2028	HUF 400,000,000	6,773
Pay	3 mo. BUBOR	5.71%	06/17/2028	HUF 400,000,000	2,287
Pay	3 mo. BUBOR	5.75%	06/17/2028	HUF 400,000,000	3,317
Pay	3 mo. BUBOR	5.55%	06/17/2028	HUF 400,000,000	(1,352)
Pay	3 mo. BUBOR	5.80%	06/17/2028	HUF 800,000,000	8,694
Pay	3 mo. BUBOR	5.76%	06/17/2028	HUF 800,000,000	7,207
Pay	3 mo. BUBOR	5.92%	06/17/2028	HUF 400,000,000	7,140
Pay	3 mo. BUBOR	6.06%	06/17/2031	HUF 150,000,000	6,485
Pay	3 mo. BUBOR	6.04%	06/17/2031	HUF 150,000,000	5,990
Pay	3 mo. BUBOR	6.17%	06/17/2031	HUF 300,000,000	17,245
Pay	3 mo. BUBOR	5.75%	06/17/2031	HUF 150,000,000	308
Pay	3 mo. BUBOR	6.13%	06/17/2031	HUF 150,000,000	7,811
Pay	3 mo. BUBOR	6.00%	06/17/2031	HUF 150,000,000	5,198
Pay	3 mo. BUBOR	5.74%	06/17/2031	HUF 150,000,000	150
Pay	3 mo. BUBOR	6.13%	06/17/2031	HUF 150,000,000	7,752
Pay	3 mo. BUBOR	6.35%	06/17/2036	HUF 75,000,000	4,486
Pay	3 mo. BUBOR	6.15%	06/17/2036	HUF 75,000,000	1,032
Pay	3 mo. BUBOR	6.50%	06/17/2036	HUF 75,000,000	7,055
Pay	3 mo. BUBOR	6.45%	06/17/2036	HUF 75,000,000	6,126
Pay	3 mo. BUBOR	6.43%	06/17/2036	HUF 75,000,000	5,736
Pay	3 mo. BUBOR	6.53%	06/17/2036	HUF 75,000,000	7,472
Pay	3 mo. BUBOR	6.57%	06/17/2036	HUF 75,000,000	8,270
Pay	3 mo. BUBOR	6.28%	06/17/2036	HUF 75,000,000	3,167
Pay	3 mo. BUBOR	6.59%	06/17/2036	HUF 150,000,000	17,130
Pay	3 mo. BUBOR	6.12%	06/17/2036	HUF 75,000,000	407

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

<u>PAY/ RECEIVE FLOATING RATE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
Pay	3 mo. JIBAR	6.41%	06/17/2028	ZAR 540,000,000	\$ 68,396
Pay	3 mo. JIBAR	6.23%	06/17/2028	ZAR 20,000,000	(1,631)
Pay	3 mo. JIBAR	6.24%	06/17/2028	ZAR 40,000,000	(2,799)
Pay	3 mo. JIBAR	6.35%	06/17/2028	ZAR 40,000,000	2,313
Pay	3 mo. JIBAR	6.25%	06/17/2028	ZAR 20,000,000	(1,284)
Pay	3 mo. JIBAR	6.73%	06/17/2031	ZAR 10,000,000	3,261
Pay	3 mo. JIBAR	6.86%	06/17/2031	ZAR 240,000,000	159,815
Pay	3 mo. JIBAR	7.18%	06/17/2036	ZAR 5,000,000	(3,086)
Pay	3 mo. JIBAR	7.52%	06/17/2036	ZAR 5,000,000	4,692
Pay	3 mo. JIBAR	7.64%	06/17/2036	ZAR 10,000,000	14,437
Pay	3 mo. JIBAR	7.72%	06/17/2036	ZAR 140,000,000	252,420
Pay	3 mo. NIBOR	4.04%	06/17/2028	NOK 20,000,000	(11,324)
Pay	3 mo. NIBOR	4.31%	06/17/2028	NOK 30,000,000	(1,310)
Pay	3 mo. NIBOR	4.12%	06/17/2028	NOK 40,000,000	(16,598)
Pay	3 mo. NIBOR	4.06%	06/17/2028	NOK 30,000,000	(15,808)
Pay	3 mo. NIBOR	4.03%	06/17/2028	NOK 20,000,000	(12,032)
Pay	3 mo. NIBOR	4.06%	06/17/2028	NOK 20,000,000	(10,735)
Pay	3 mo. NIBOR	4.07%	06/17/2028	NOK 20,000,000	(10,185)
Pay	3 mo. NIBOR	4.33%	06/17/2028	NOK 10,000,000	(44)
Pay	3 mo. NIBOR	4.04%	06/17/2028	NOK 30,000,000	(17,429)
Pay	3 mo. NIBOR	3.99%	06/17/2028	NOK 30,000,000	(20,228)
Pay	3 mo. NIBOR	3.99%	06/17/2028	NOK 20,000,000	(13,387)
Pay	3 mo. NIBOR	4.06%	06/17/2031	NOK 8,000,000	(4,825)
Pay	3 mo. NIBOR	4.07%	06/17/2031	NOK 8,000,000	(4,194)
Pay	3 mo. NIBOR	4.06%	06/17/2031	NOK 12,000,000	(6,819)
Pay	3 mo. NIBOR	4.02%	06/17/2031	NOK 16,000,000	(12,098)
Pay	3 mo. NIBOR	4.01%	06/17/2031	NOK 8,000,000	(6,550)
Pay	3 mo. NIBOR	4.04%	06/17/2031	NOK 8,000,000	(5,381)
Pay	3 mo. NIBOR	4.10%	06/17/2036	NOK 2,000,000	(1,371)
Pay	3 mo. NIBOR	4.26%	06/17/2036	NOK 8,000,000	5,993
Pay	3 mo. NIBOR	4.13%	06/17/2036	NOK 4,000,000	(1,553)
Pay	3 mo. NIBOR	4.16%	06/17/2036	NOK 2,000,000	(344)
Pay	3 mo. NIBOR	4.19%	06/17/2036	NOK 4,000,000	620
Pay	3 mo. NIBOR	4.14%	06/17/2036	NOK 4,000,000	(1,078)
Pay	3 mo. NIBOR	4.12%	06/17/2036	NOK 8,000,000	(3,887)
Pay	3 mo. NIBOR	4.11%	06/17/2036	NOK 10,000,000	(5,454)
Pay	3 mo. PRIBOR	3.33%	06/17/2028	CZK 30,000,000	—
Pay	3 mo. PRIBOR	3.50%	06/17/2028	CZK 30,000,000	4,588
Pay	3 mo. PRIBOR	3.61%	06/17/2028	CZK 30,000,000	7,834
Pay	3 mo. PRIBOR	3.79%	06/17/2028	CZK 60,000,000	25,550
Pay	3 mo. PRIBOR	3.48%	06/17/2028	CZK 60,000,000	8,272
Pay	3 mo. PRIBOR	3.31%	06/17/2028	CZK 30,000,000	(593)
Pay	3 mo. PRIBOR	3.33%	06/17/2028	CZK 30,000,000	14
Pay	3 mo. PRIBOR	3.75%	06/17/2028	CZK 30,000,000	11,871
Pay	3 mo. PRIBOR	3.32%	06/17/2028	CZK 30,000,000	(324)
Pay	3 mo. PRIBOR	3.35%	06/17/2028	CZK 30,000,000	551
Pay	3 mo. PRIBOR	3.53%	06/17/2028	CZK 30,000,000	5,435
Pay	3 mo. PRIBOR	3.63%	06/17/2028	CZK 60,000,000	16,883
Pay	3 mo. PRIBOR	3.71%	06/17/2028	CZK 60,000,000	21,259
Pay	3 mo. PRIBOR	3.68%	06/17/2028	CZK 60,000,000	18,983

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	3 mo. PRIBOR	3.34%	06/17/2028	CZK 30,000,000	\$ 156
Pay	3 mo. PRIBOR	3.66%	06/17/2028	CZK 30,000,000	9,246
Pay	3 mo. PRIBOR	3.59%	06/17/2028	CZK 60,000,000	14,314
Pay	3 mo. PRIBOR	3.79%	06/17/2031	CZK 25,000,000	12,117
Pay	3 mo. PRIBOR	3.88%	06/17/2031	CZK 12,500,000	8,631
Pay	3 mo. PRIBOR	3.93%	06/17/2031	CZK 25,000,000	20,170
Pay	3 mo. PRIBOR	3.78%	06/17/2031	CZK 25,000,000	11,950
Pay	3 mo. PRIBOR	3.62%	06/17/2031	CZK 12,500,000	1,417
Pay	3 mo. PRIBOR	3.57%	06/17/2031	CZK 12,500,000	47
Pay	3 mo. PRIBOR	3.64%	06/17/2031	CZK 25,000,000	4,009
Pay	3 mo. PRIBOR	3.73%	06/17/2031	CZK 12,500,000	4,577
Pay	3 mo. PRIBOR	3.58%	06/17/2031	CZK 12,500,000	229
Pay	3 mo. PRIBOR	3.87%	06/17/2031	CZK 25,000,000	16,535
Pay	3 mo. PRIBOR	3.72%	06/17/2031	CZK 12,500,000	4,213
Pay	3 mo. PRIBOR	3.65%	06/17/2031	CZK 12,500,000	2,270
Pay	3 mo. PRIBOR	3.63%	06/17/2031	CZK 12,500,000	1,585
Pay	3 mo. PRIBOR	3.76%	06/17/2031	CZK 12,500,000	5,332
Pay	3 mo. PRIBOR	3.82%	06/17/2031	CZK 12,500,000	6,925
Pay	3 mo. PRIBOR	3.61%	06/17/2031	CZK 12,500,000	1,138
Pay	3 mo. PRIBOR	3.59%	06/17/2031	CZK 12,500,000	439
Pay	3 mo. PRIBOR	3.91%	06/17/2031	CZK 12,500,000	9,568
Pay	3 mo. PRIBOR	4.17%	06/17/2036	CZK 15,000,000	18,430
Pay	3 mo. PRIBOR	3.92%	06/17/2036	CZK 10,000,000	2,334
Pay	3 mo. PRIBOR	4.12%	06/17/2036	CZK 10,000,000	10,313
Pay	3 mo. PRIBOR	4.06%	06/17/2036	CZK 5,000,000	4,005
Pay	3 mo. PRIBOR	3.98%	06/17/2036	CZK 10,000,000	4,432
Pay	3 mo. PRIBOR	3.97%	06/17/2036	CZK 5,000,000	2,113
Pay	3 mo. PRIBOR	4.22%	06/17/2036	CZK 5,000,000	7,254
Pay	3 mo. PRIBOR	4.07%	06/17/2036	CZK 10,000,000	8,421
Pay	3 mo. PRIBOR	3.90%	06/17/2036	CZK 10,000,000	1,142
Pay	3 mo. PRIBOR	3.86%	06/17/2036	CZK 5,000,000	(128)
Pay	3 mo. PRIBOR	3.93%	06/17/2036	CZK 5,000,000	1,352
Pay	3 mo. PRIBOR	3.95%	06/17/2036	CZK 15,000,000	5,167
Pay	3 mo. PRIBOR	3.88%	06/17/2036	CZK 5,000,000	304
Pay	3 mo. PRIBOR	4.15%	06/17/2036	CZK 10,000,000	11,567
Pay	3 mo. PRIBOR	4.01%	06/17/2036	CZK 10,000,000	5,995
Pay	3 mo. PRIBOR	4.03%	06/17/2036	CZK 15,000,000	10,287
Pay	3 mo. PRIBOR	3.95%	06/17/2036	CZK 5,000,000	1,774
Pay	3 mo. SORA	1.55%	03/18/2028	SGD 2,000,000	8,562
Pay	3 mo. SORA	1.48%	03/18/2028	SGD 2,000,000	6,500
Pay	3 mo. SORA	1.33%	03/18/2028	SGD 2,000,000	1,532
Pay	3 mo. SORA	1.62%	03/18/2028	SGD 2,000,000	10,624
Pay	3 mo. SORA	1.72%	03/18/2028	SGD 18,000,000	124,859
Pay	3 mo. SORA	1.35%	03/18/2028	SGD 2,000,000	2,220
Pay	3 mo. SORA	1.56%	03/18/2028	SGD 2,000,000	8,843
Pay	3 mo. SORA	1.39%	03/18/2028	SGD 2,000,000	3,563
Pay	3 mo. SORA	1.44%	09/16/2028	SGD 30,000,000	29,848
Pay	3 mo. SORA	1.91%	03/18/2031	SGD 750,000	9,532
Pay	3 mo. SORA	1.93%	03/18/2031	SGD 750,000	10,059
Pay	3 mo. SORA	1.65%	03/18/2031	SGD 750,000	2,080

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)

FEBRUARY 28, 2026 (UNAUDITED)

<u>PAY/ RECEIVE FLOATING RATE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
Pay	3 mo. SORA	2.10%	03/18/2031	SGD 4,500,000	\$ 89,248
Pay	3 mo. SORA	1.78%	03/18/2031	SGD 750,000	5,870
Pay	3 mo. SORA	1.68%	03/18/2031	SGD 750,000	2,764
Pay	3 mo. SORA	1.76%	09/16/2031	SGD 7,500,000	23,274
Pay	3 mo. SORA	1.76%	09/16/2031	SGD 750,000	2,356
Pay	3 mo. SORA	2.23%	03/18/2036	SGD 400,000	8,619
Pay	3 mo. SORA	2.03%	03/18/2036	SGD 400,000	2,947
Pay	3 mo. SORA	2.38%	03/18/2036	SGD 1,600,000	51,720
Pay	3 mo. SORA	2.07%	09/16/2036	SGD 800,000	4,515
Pay	3 mo. SORA	2.07%	09/16/2036	SGD 2,000,000	11,072
Pay	3 mo. STIBOR	2.01%	03/18/2028	SEK 20,000,000	1,405
Pay	3 mo. STIBOR	2.24%	03/18/2028	SEK 40,000,000	22,349
Pay	3 mo. STIBOR	2.28%	03/18/2028	SEK 30,000,000	19,615
Pay	3 mo. STIBOR	1.96%	03/18/2028	SEK 20,000,000	(756)
Pay	3 mo. STIBOR	2.29%	03/18/2028	SEK 30,000,000	19,939
Pay	3 mo. STIBOR	2.00%	03/18/2028	SEK 20,000,000	951
Pay	3 mo. STIBOR	2.27%	03/18/2028	SEK 20,000,000	12,644
Pay	3 mo. STIBOR	2.24%	03/18/2028	SEK 20,000,000	11,088
Pay	3 mo. STIBOR	2.20%	03/18/2028	SEK 20,000,000	9,316
Pay	3 mo. STIBOR	2.29%	03/18/2028	SEK 20,000,000	13,401
Pay	3 mo. STIBOR	1.99%	03/18/2028	SEK 20,000,000	432
Pay	3 mo. STIBOR	2.10%	09/16/2028	SEK 10,000,000	1,185
Pay	3 mo. STIBOR	2.08%	09/16/2028	SEK 140,000,000	10,596
Pay	3 mo. STIBOR	2.09%	09/16/2028	SEK 30,000,000	—
Pay	3 mo. STIBOR	2.08%	09/16/2028	SEK 10,000,000	693
Pay	3 mo. STIBOR	2.30%	03/18/2031	SEK 8,000,000	633
Pay	3 mo. STIBOR	2.31%	03/18/2031	SEK 8,000,000	1,176
Pay	3 mo. STIBOR	2.57%	03/18/2031	SEK 16,000,000	23,889
Pay	3 mo. STIBOR	2.55%	03/18/2031	SEK 12,000,000	16,508
Pay	3 mo. STIBOR	2.36%	03/18/2031	SEK 8,000,000	3,200
Pay	3 mo. STIBOR	2.60%	03/18/2031	SEK 8,000,000	13,364
Pay	3 mo. STIBOR	2.65%	03/18/2031	SEK 8,000,000	15,096
Pay	3 mo. STIBOR	2.66%	03/18/2031	SEK 12,000,000	23,395
Pay	3 mo. STIBOR	2.34%	03/18/2031	SEK 16,000,000	4,939
Pay	3 mo. STIBOR	2.62%	03/18/2031	SEK 12,000,000	20,797
Pay	3 mo. STIBOR	2.56%	03/18/2031	SEK 8,000,000	11,569
Pay	3 mo. STIBOR	2.52%	03/18/2031	SEK 8,000,000	9,816
Pay	3 mo. STIBOR	2.32%	03/18/2031	SEK 12,000,000	2,076
Pay	3 mo. STIBOR	2.39%	03/18/2031	SEK 8,000,000	4,223
Pay	3 mo. STIBOR	2.60%	03/18/2031	SEK 16,000,000	26,226
Pay	3 mo. STIBOR	2.41%	03/18/2031	SEK 8,000,000	5,057
Pay	3 mo. STIBOR	2.53%	03/18/2031	SEK 8,000,000	10,442
Pay	3 mo. STIBOR	2.40%	03/18/2031	SEK 16,000,000	9,823
Pay	3 mo. STIBOR	2.62%	03/18/2031	SEK 12,000,000	20,985
Pay	3 mo. STIBOR	2.57%	03/18/2031	SEK 12,000,000	18,105
Pay	3 mo. STIBOR	2.44%	09/16/2031	SEK 4,000,000	1,334
Pay	3 mo. STIBOR	2.43%	09/16/2031	SEK 16,000,000	4,964
Pay	3 mo. STIBOR	2.42%	09/16/2031	SEK 72,000,000	18,996
Pay	3 mo. STIBOR	2.59%	03/18/2036	SEK 32,200,710	—
Pay	3 mo. STIBOR	2.80%	09/16/2036	SEK 4,000,000	2,509

The accompanying notes are an integral part of the financial statements.

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (CONCLUDED)**  
**FEBRUARY 28, 2026 (UNAUDITED)**

<u>PAY/ RECEIVE FLOATING RATE</u>	<u>FLOATING RATE INDEX</u>	<u>FIXED RATE</u>	<u>MATURITY DATE</u>	<u>NOTIONAL AMOUNT</u>	<u>VALUE / UNREALIZED APPRECIATION (DEPRECIATION)</u>
Pay	3 mo. STIBOR	2.82%	09/16/2036	SEK 4,000,000	\$ 3,300
Pay	3 mo. STIBOR	2.76%	09/16/2036	SEK 4,000,000	—
Pay	3 mo. STIBOR	2.82%	09/16/2036	SEK 10,000,000	8,733
Pay	3 mo. STIBOR	2.80%	09/16/2036	SEK 4,000,000	2,490
Pay	3 mo. STIBOR	2.78%	09/16/2036	SEK 4,000,000	\$ 1,795
<b>Total Interest Rate Swaps</b>					<u>\$ 1,636,652</u>

Bank of America Securities, Inc. is the counterparty for the interest rate swaps in the Fund.

There were no upfront premiums paid or received on the interest rate swaps.

Interest rate swaps generally settle net cash flows on a monthly basis, except for Mexican TIIE-based swaps, which settle on a 28-day cycle.

BKBM - New Zealand Bank Bill Benchmark was 2.49% as of February 28, 2026.

BUBOR - Budapest Interbank Offered Rate was 6.15% as of February 28, 2026.

JIBAR - Johannesburg Interbank Agreed Rate was -0.08% as of February 28, 2026.

NIBOR - Norwegian Interbank Offered Rate was 4.17% as of February 28, 2026.

PRIBOR - Prague Interbank Offered Rate was 3.48% as of February 28, 2026.

SARON - Swiss Average Rate Overnight was 6.63% as of February 28, 2026.

SORA - Singapore Overnight Rate Average was 1.15% as of February 28, 2026.

STIBOR - Stockholm Interbank Offered Rate was 2.20% as of February 28, 2026.

TIIE - Mexican Interbank Equilibrium Interest Rate was 7.31% as of February 28, 2026.

WIBOR - Warsaw Interbank Offered Rate was 3.90% as of February 28, 2026.

CHF - Swiss Franc	NZD - New Zealand Dollar
CZK - Czech Koruna	PLN - Polish Zloty
HUF - Hungarian Forint	SEK - Swedish Krona
MXN - Mexican Peso	SGD - Singapore Dollar
NOK - Norwegian Krone	ZAR - South African Rand

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES

FEBRUARY 28, 2026 (UNAUDITED)

### ASSETS

Investments, at value (cost \$1,834,365,789) .....	\$ 1,834,586,120
Cash and cash equivalents .....	151,704,829
Foreign currency deposits with broker for futures contracts (cost \$6,300,823) .....	6,525,137
Deposit with brokers:	
Futures contracts .....	283,581,202
Forward foreign currency contracts .....	36,304,432
Receivables for:	
Capital shares sold .....	2,978,278
Interest receivable .....	388,619
Unrealized appreciation on futures contracts .....	148,374,604
Unrealized appreciation on forward foreign currency contracts .....	22,815,906
Unrealized appreciation on interest rate swaps .....	3,769,245
Prepaid expenses and other assets .....	87,045
Total assets .....	<u>2,491,115,417</u>

### LIABILITIES

Payables for:	
Advisory fees .....	3,143,478
Capital shares redeemed .....	2,419,328
Unrealized depreciation on futures contracts .....	43,900,838
Unrealized depreciation on forward foreign currency contracts .....	18,323,992
Unrealized depreciation on interest rate swaps .....	2,132,593
Other accrued expenses and liabilities .....	491,984
Total liabilities .....	<u>70,412,213</u>
Net assets .....	<u>\$ 2,420,703,204</u>

### NET ASSETS CONSIST OF:

Par value .....	\$ 206,765
Paid-in capital .....	2,243,829,857
Total distributable earnings/(losses) .....	<u>176,666,582</u>
Net assets .....	<u>\$ 2,420,703,204</u>

### CLASS A SHARES:

Net assets .....	<u>\$ 17,568,655</u>
Shares outstanding (\$0.001 par value, 100,000,000 shares authorized) .....	<u>1,510,286</u>
Net asset value and redemption price per share .....	<u>\$ 11.63</u>
Maximum offering price per share (100/94.25 of \$11.63) .....	<u>\$ 12.34</u>

### CLASS I SHARES:

Net assets .....	<u>\$ 2,395,970,319</u>
Shares outstanding (\$0.001 par value, 500,000,000 shares authorized) .....	<u>204,608,361</u>
Net asset value, offering and redemption price per share .....	<u>\$ 11.71</u>

### CLASS C SHARES:

Net assets .....	<u>\$ 7,164,230</u>
Shares outstanding (\$0.001 par value, 100,000,000 shares authorized) .....	<u>646,762</u>
Net asset value, offering and redemption price per share .....	<u>\$ 11.08</u>

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED STATEMENT OF OPERATIONS FOR THE PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)

### INVESTMENT INCOME

Interest .....	\$ 42,938,846
Total investment income .....	42,938,846

### EXPENSES

Advisory fees .....	20,755,460
Administration and accounting services fees .....	158,426
Transfer agent fees .....	107,696
Directors fees .....	102,756
Legal fees .....	66,591
Printing and shareholder reporting fees .....	63,942
Officers fees .....	59,768
Registration and filing fees .....	51,929
Custodian fees .....	51,483
Distribution fees (Class C Shares) .....	25,903
Distribution fees (Class A Shares) .....	21,770
Other expenses .....	62,817
Total expenses before waivers and/or reimbursements .....	21,528,541
Less: waivers and/or reimbursements .....	(468,857)
Net expenses after waivers and/or reimbursements .....	21,059,684
Net investment income/(loss) .....	21,879,162

### NET REALIZED AND UNREALIZED GAIN/(LOSS) FROM INVESTMENTS

#### Net realized gain/(loss) from:

Investments .....	116,698
Futures contracts .....	157,525,147
Foreign currency transactions .....	1,145,692
Forward foreign currency contracts .....	38,456,985

#### Net change in unrealized appreciation/(depreciation) on:

Investments .....	(218,905)
Interest rate swaps .....	1,636,652
Futures contracts .....	61,540,289
Foreign currency translations .....	100,188
Forward foreign currency contracts .....	665,937

Net realized and unrealized gain/(loss) from investments .....	260,968,683
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<b>NET INCREASE/(DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS .....</b>	<b>\$ 282,847,845</b>
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The accompanying notes are an integral part of the financial statements.

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
**CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS**

	<b>PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)</b>	<b>YEAR ENDED AUGUST 31, 2025</b>
<b>INCREASE/(DECREASE) IN NET ASSETS FROM OPERATIONS:</b>		
Net investment income/(loss) . . . . .	\$ 21,879,162	\$ 61,242,506
Net realized gain/(loss) from investments, futures contracts, foreign currency transactions, forward foreign currency contracts, interest rate swaps . . . . .	197,244,522	(208,037,326)
Net change in unrealized appreciation/(depreciation) on investments, futures contracts, foreign currency translations, forward foreign currency contracts, interest rate swaps . . . . .	<u>63,724,161</u>	<u>44,624,385</u>
Net increase/(decrease) in net assets resulting from operations . . . . .	<u>282,847,845</u>	<u>(102,170,435)</u>
<b>DIVIDENDS AND DISTRIBUTIONS TO SHAREHOLDERS:</b>		
Class A . . . . .	(226,677)	(356,826)
Class I . . . . .	(30,540,920)	(54,735,728)
Class C . . . . .	<u>(79,557)</u>	<u>(72,722)</u>
Net decrease in net assets from dividends and distributions to shareholders . . . . .	<u>(30,847,154)</u>	<u>(55,165,276)</u>
<b>CAPITAL SHARE TRANSACTIONS:</b>		
Class A Shares		
Proceeds from shares sold . . . . .	6,075,409	17,956,657
Proceeds from reinvestment of distributions . . . . .	174,494	278,439
Shares redeemed . . . . .	<u>(7,434,255)</u>	<u>(21,990,626)</u>
Total from Class A Shares . . . . .	<u>(1,184,352)</u>	<u>(3,755,530)</u>
Class I Shares		
Proceeds from shares sold . . . . .	346,350,948	1,207,675,903
Proceeds from reinvestment of distributions . . . . .	20,849,121	35,065,728
Shares redeemed . . . . .	<u>(518,435,173)</u>	<u>(1,472,184,635)</u>
Total from Class I Shares . . . . .	<u>(151,235,104)</u>	<u>(229,443,004)</u>
Class C Shares		
Proceeds from shares sold . . . . .	684,891	1,657,464
Proceeds from reinvestment of distributions . . . . .	55,550	51,424
Shares redeemed . . . . .	<u>(1,154,737)</u>	<u>(3,211,047)</u>
Total from Class C Shares . . . . .	<u>(414,296)</u>	<u>(1,502,159)</u>
Net increase/(decrease) in net assets from capital share transactions . . . . .	<u>(152,833,752)</u>	<u>(234,700,693)</u>
Total increase/(decrease) in net assets . . . . .	<u>99,166,939</u>	<u>(392,036,404)</u>
<b>NET ASSETS:</b>		
Beginning of period . . . . .	<u>2,321,536,265</u>	<u>2,713,572,669</u>
End of period . . . . .	<u>\$ 2,420,703,204</u>	<u>\$ 2,321,536,265</u>

The accompanying notes are an integral part of the financial statements.

**ABBHEY CAPITAL FUTURES STRATEGY FUND**  
**CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS (CONCLUDED)**

	<b>PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)</b>	<b>YEAR ENDED AUGUST 31, 2025</b>
	<u>                    </u>	<u>                    </u>
<b>SHARE TRANSACTIONS:</b>		
Class A Shares		
Shares sold .....	551,218	1,655,674
Shares reinvested .....	16,023	25,734
Shares redeemed .....	<u>(675,115)</u>	<u>(2,047,590)</u>
Total Class A Shares .....	<u>(107,874)</u>	<u>(366,182)</u>
Class I Shares		
Shares sold .....	31,098,336	111,635,749
Shares reinvested .....	1,902,292	3,225,918
Shares redeemed .....	<u>(46,566,464)</u>	<u>(136,467,600)</u>
Total Class I Shares .....	<u>(13,565,836)</u>	<u>(21,605,933)</u>
Class C Shares		
Shares sold .....	65,020	159,328
Shares reinvested .....	5,347	4,949
Shares redeemed .....	<u>(110,663)</u>	<u>(311,022)</u>
Total Class C Shares .....	<u>(40,296)</u>	<u>(146,745)</u>
Net increase in shares outstanding .....	<u>(13,714,006)</u>	<u>(22,118,860)</u>

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED FINANCIAL HIGHLIGHTS

Contained below is per share operating performance data for Class A Shares outstanding, total investment return/(loss), ratios to average net assets and other supplemental data for the respective periods. This information has been derived from information provided in the consolidated financial statements.

	CLASS A SHARES					
	PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022	YEAR ENDED AUGUST 31, 2021
<b>Per Share Operating Performance</b>						
Net asset value, beginning of period . . . . .	\$ 10.47	\$ 11.10	\$ 11.40	\$ 13.56	\$ 11.95	\$ 11.28
Net investment income/(loss) <sup>(1)</sup> . . . . .	0.08	0.23	0.33	0.22	(0.19)	(0.24)
Net realized and unrealized gain/(loss) from investments . . . . .	1.22	(0.68)	(0.52)	(0.60)	2.20	1.07
Net increase/(decrease) in net assets resulting from operations . . . . .	1.30	(0.45)	(0.19)	(0.38)	2.01	0.83
Dividends and distributions to shareholders from:						
Net investment income . . . . .	(0.14)	(0.18)	(0.11)	(1.11)	(0.27)	(0.16)
Net realized capital gains . . . . .	—	—	—	(0.67)	(0.13)	—
Total dividends and distributions to shareholders . . . . .	(0.14)	(0.18)	(0.11)	(1.78)	(0.40)	(0.16)
Net asset value, end of period . . . . .	\$ 11.63	\$ 10.47	\$ 11.10	\$ 11.40	\$ 13.56	\$ 11.95
Total investment return/(loss) <sup>(2)</sup> . . . . .	12.50%	(4.07)%	(1.67)%	(3.05)%	17.40%	7.42%
<b>Ratios/Supplemental Data</b>						
Net assets, end of period (000's omitted) . . . .	\$ 17,569	\$ 16,940	\$ 22,031	\$ 83,783	\$ 113,480	\$ 21,395
Ratio of expenses to average net assets with waivers and/or reimbursements <sup>(3)</sup> . . . . .	2.04% <sup>(6)</sup>	2.04%	2.04%	2.04%	2.04%	2.04%
Ratio of expenses to average net assets without waivers and/or reimbursements <sup>(3)</sup> . .	2.08% <sup>(6)</sup>	2.10%	2.10%	2.11%	2.10%	2.14%
Ratio of net investment income/(loss) to average net assets . . . . .	1.44% <sup>(6)</sup>	2.16%	2.85%	1.80%	(1.47)%	(2.03)%
Portfolio turnover rate <sup>(4)</sup> . . . . .	0% <sup>(5)</sup>	0%	0%	0%	0%	0%

(1) Calculated based on average shares outstanding for the period.

(2) Total investment return/(loss) is calculated assuming a purchase of shares on the first day and a sale of shares on the last day of each period reported and includes reinvestments of dividends and distributions, if any. Total return does not reflect any applicable sales charge.

(3) The Adviser has contractually agreed to waive its advisory fee and/or reimburse expenses in order to limit total annual Fund operating expenses (excluding acquired Fund fees and expenses, brokerage commissions, extraordinary items, interest or taxes) to 2.04% of the Fund's average daily net assets attributable to Class A Shares.

(4) Portfolio turnover rate excludes all securities, including options, whose maturities or expiration dates at the time of acquisition were one year or less and is calculated for the Fund, as a whole, for the entire period.

(5) Not Annualized

(6) Annualized

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED FINANCIAL HIGHLIGHTS (CONTINUED)

Contained below is per share operating performance data for Class I Shares outstanding, total investment return/(loss), ratios to average net assets and other supplemental data for the respective periods. This information has been derived from information provided in the consolidated financial statements.

	CLASS I SHARES					
	PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022	YEAR ENDED AUGUST 31, 2021
<b>Per Share Operating Performance</b>						
Net asset value, beginning of period . . . . .	\$ 10.53	\$ 11.19	\$ 11.57	\$ 13.72	\$ 12.07	\$ 11.38
Net investment income/(loss) <sup>(1)</sup> . . . . .	0.09	0.26	0.36	0.25	(0.15)	(0.21)
Net realized and unrealized gain/(loss) from investments . . . . .	1.24	(0.69)	(0.51)	(0.61)	2.22	1.08
Net increase/(decrease) in net assets resulting from operations . . . . .	1.33	(0.43)	(0.15)	(0.36)	2.07	0.87
Dividends and distributions to shareholders from:						
Net investment income . . . . .	(0.15)	(0.23)	(0.23)	(1.12)	(0.29)	(0.18)
Net realized capital gains . . . . .	—	—	—	(0.67)	(0.13)	—
Total dividends and distributions to shareholders . . . . .	(0.15)	(0.23)	(0.23)	(1.79)	(0.42)	(0.18)
Net asset value, end of period . . . . .	\$ 11.71	\$ 10.53	\$ 11.19	\$ 11.57	\$ 13.72	\$ 12.07
Total investment return/(loss) <sup>(2)</sup> . . . . .	12.60%	(3.89)%	(1.32)%	(2.83)%	17.72%	7.74%
<b>Ratios/Supplemental Data</b>						
Net assets, end of period (000's omitted) . . . .	\$ 2,395,970	\$ 2,297,730	\$ 2,682,705	\$ 2,650,349	\$ 2,564,701	\$ 1,132,714
Ratio of expenses to average net assets with waivers and/or reimbursements <sup>(3)</sup> . . . . .	1.79% <sup>(6)</sup>	1.79%	1.79%	1.79%	1.79%	1.79%
Ratio of expenses to average net assets without waivers and/or reimbursements <sup>(3)</sup> . .	1.83% <sup>(6)</sup>	1.85%	1.85%	1.86%	1.85%	1.89%
Ratio of net investment income/(loss) to average net assets . . . . .	1.87% <sup>(6)</sup>	2.40%	3.10%	2.05%	(1.22)%	(1.78)%
Portfolio turnover rate <sup>(4)</sup> . . . . .	0% <sup>(5)</sup>	0%	0%	0%	0%	0%

(1) Calculated based on average shares outstanding for the period.

(2) Total investment return/(loss) is calculated assuming a purchase of shares on the first day and a sale of shares on the last day of each period reported and includes reinvestments of dividends and distributions, if any.

(3) The Adviser has contractually agreed to waive its advisory fee and/or reimburse expenses in order to limit total annual Fund operating expenses (excluding acquired Fund fees and expenses, brokerage commissions, extraordinary items, interest or taxes) to 1.79% of the Fund's average daily net assets attributable to Class I Shares.

(4) Portfolio turnover rate excludes all securities, including options, whose maturities or expiration dates at the time of acquisition were one year or less and is calculated for the Fund, as a whole, for the entire period.

(5) Not Annualized

(6) Annualized

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## CONSOLIDATED FINANCIAL HIGHLIGHTS (CONCLUDED)

Contained below is per share operating performance data for Class C Shares outstanding, total investment return/(loss), ratios to average net assets and other supplemental data for the respective periods. This information has been derived from information provided in the consolidated financial statements.

	CLASS C SHARES					
	PERIOD ENDED FEBRUARY 28, 2026 (UNAUDITED)	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022	YEAR ENDED AUGUST 31, 2021
<b>Per Share Operating Performance</b>						
Net asset value, beginning of period . . . . .	\$ 9.99	\$ 10.60	\$ 10.95	\$ 13.12	\$ 11.60	\$ 10.98
Net investment income/(loss) <sup>(1)</sup> . . . . .	0.04	0.15	0.23	0.12	(0.27)	(0.32)
Net realized and unrealized gain/(loss) from investments . . . . .	1.17	(0.66)	(0.48)	(0.57)	2.13	1.05
Net increase/(decrease) in net assets resulting from operations . . . . .	1.21	(0.51)	(0.25)	(0.45)	1.86	0.73
Dividends and distributions to shareholders from:						
Net investment income . . . . .	(0.12)	(0.10)	(0.10)	(1.05)	(0.21)	(0.11)
Net realized capital gains . . . . .	—	—	—	(0.67)	(0.13)	—
Total dividends and distributions to shareholders . . . . .	(0.12)	(0.10)	(0.10)	(1.72)	(0.34)	(0.11)
Net asset value, end of period . . . . .	\$ 11.08	\$ 9.99	\$ 10.60	\$ 10.95	\$ 13.12	\$ 11.60
Total investment return/(loss) <sup>(2)</sup> . . . . .	12.08%	(4.88)%	(2.29)%	(3.77)%	16.48%	6.72%
<b>Ratios/Supplemental Data</b>						
Net assets, end of period (000's omitted) . . . .	\$ 7,164	\$ 6,866	\$ 8,837	\$ 9,469	\$ 9,078	\$ 5,524
Ratio of expenses to average net assets with waivers and/or reimbursements <sup>(3)</sup> . . . . .	2.79% <sup>(6)</sup>	2.79%	2.79%	2.79%	2.79%	2.79%
Ratio of expenses to average net assets without waivers and/or reimbursements <sup>(3)</sup> . . .	2.83% <sup>(6)</sup>	2.85%	2.85%	2.86%	2.85%	2.89%
Ratio of net investment income/(loss) to average net assets . . . . .	0.88% <sup>(6)</sup>	1.45%	2.10%	1.05%	(2.22)%	(2.78)%
Portfolio turnover rate <sup>(4)</sup> . . . . .	0% <sup>(5)</sup>	0%	0%	0%	0%	0%

(1) Calculated based on average shares outstanding for the period.

(2) Total investment return/(loss) is calculated assuming a purchase of shares on the first day and a sale of shares on the last day of each period reported and includes reinvestments of dividends and distributions, if any.

(3) The Adviser has contractually agreed to waive its advisory fee and/or reimburse expenses in order to limit total annual Fund operating expenses (excluding acquired Fund fees and expenses, brokerage commissions, extraordinary items, interest or taxes) to 2.79% of the Fund's average daily net assets attributable to Class C Shares.

(4) Portfolio turnover rate excludes all securities, including options, whose maturities or expiration dates at the time of acquisition were one year or less and is calculated for the Fund, as a whole, for the entire period.

(5) Not Annualized

(6) Annualized

The accompanying notes are an integral part of the financial statements.

# ABBEY CAPITAL FUTURES STRATEGY FUND

## NOTES TO CONSOLIDATED FINANCIAL STATEMENTS FEBRUARY 28, 2026 (UNAUDITED)

### 1. ORGANIZATION AND SIGNIFICANT ACCOUNTING POLICIES

The RBB Fund, Inc. (“RBB” or the “Company”) was incorporated under the laws of the State of Maryland on February 29, 1988 and is registered under the Investment Company Act of 1940, as amended (the “1940 Act”), as an open-end management investment company. RBB is a “series fund,” which is an investment company divided into separate portfolios. Each portfolio is treated as a separate entity for certain matters under the 1940 Act, and for other purposes, and a shareholder of one portfolio is not deemed to be a shareholder of any other portfolio. Currently, RBB has sixty-one active investment portfolios, including the Abbey Capital Futures Strategy Fund (the “Fund”), which commenced investment operations on July 1, 2014. The Fund is authorized to offer four classes of shares, Class A Shares, Class I Shares, Class C Shares and Class T Shares. Class A Shares are sold subject to a front-end maximum sales charge of 5.75%. Front-end sales charges may be reduced or waived under certain circumstances. Class T Shares are not currently available for sale.

The Fund seeks to achieve its investment objective by allocating its assets between a “Managed Futures” strategy and a “Fixed Income” strategy.

The Fund is an investment company and follows accounting and reporting guidance in the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification Topic 946 “Financial Services – Investment Companies.”

The end of the semi-annual reporting period for the Fund is February 28, 2026 (the “current fiscal period”).

**CONSOLIDATION OF SUBSIDIARIES** – The Managed Futures strategy is achieved by the Fund investing up to 25% of its total assets in Abbey Capital Master Offshore Fund Limited (the “Cayman Subsidiary”), a wholly-owned and controlled subsidiary of the Fund organized under the acts of the Cayman Islands. The Cayman Subsidiary invests all or substantially all of its assets in segregated portfolios of the Abbey Capital Offshore Fund SPC (the “SPC”), a wholly-owned subsidiary of the Cayman Subsidiary organized under the acts of the Cayman Islands. The Cayman Subsidiary serves solely as an intermediate entity through which the Fund invests in the SPC and makes no independent investment decisions and has no investment or other discretion over the Fund’s investable assets.

The Fund may also invest a portion of its assets in segregated series of another wholly-owned subsidiary of the Fund, the Abbey Capital Onshore Series LLC (the “Onshore Subsidiary”), a Delaware series limited liability company.

The consolidated financial statements of the Fund include the financial statements of the Cayman Subsidiary, the Onshore Subsidiary and SPC. The Fund consolidates the results of subsidiaries in which the Fund holds a controlling financial interest. All inter-company accounts and transactions have been eliminated. As of the end of the current fiscal period, the net assets of the Cayman Subsidiary and SPC were \$510,008,678, which represented 21.07% of the Fund’s net assets. As of the end of the current fiscal period, the net assets of the Onshore Subsidiary were \$707,736,533, which represented 29.24% of the Fund’s net assets.

**PORTFOLIO VALUATION** — The Fund’s net asset value (“NAV”) is calculated once daily at the close of regular trading hours on the New York Stock Exchange (“NYSE”) (generally 4:00 p.m. Eastern time) on each day the NYSE is open. Securities held by the Fund are valued using the closing price or the last sale price on a national securities exchange or the National Association of Securities Dealers Automatic Quotation System (“NASDAQ”) market system where they are primarily traded. Fixed income securities are valued using an independent pricing service, which considers such factors as security prices, yields, maturities and ratings, and are deemed representative of market values at the close of the market. Forward exchange contracts are valued by interpolating between spot and forward currency rates as quoted by an independent pricing service. Futures contracts are generally valued using the settlement price determined by the relevant exchange. Options for which the primary market is a national securities exchange are valued at the last sale price on the exchange on which they are traded, or, in the absence of any sale, will be valued at the mean of the last bid and ask prices prior to the market close. Options not traded on a national securities exchange are valued at the last quoted bid price for long option positions and the closing ask price for short option positions. If market quotations are unavailable or deemed unreliable, securities will be valued by the Valuation Designee (as defined

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
**NOTES TO CONSOLIDATED FINANCIAL STATEMENTS (CONTINUED)**  
**FEBRUARY 28, 2026 (UNAUDITED)**

below) in accordance with procedures adopted by the Company’s Board of Directors (the “Board”). Relying on prices supplied by pricing services or dealers or using fair valuation may result in values that are higher or lower than the values used by other investment companies and investors to price the same investments.

The Board has adopted a pricing and valuation policy for use by the Fund and its Valuation Designee (as defined below) in calculating the Fund’s NAV. Pursuant to Rule 2a-5 under the 1940 Act, (“Rule 2a-5”) the Fund has designated Abbey Capital Limited (the “Adviser” or “Abbey Capital”) as its “Valuation Designee” to perform all of the fair value determinations as well as to perform all of the responsibilities that may be performed by the Valuation Designee in accordance with Rule 2a-5. The Valuation Designee is authorized to make all necessary determinations of the fair values of portfolio securities and other assets for which market quotations are not readily available or if it is deemed that the prices obtained from brokers and dealers or independent pricing services are unreliable.

**FAIR VALUE MEASUREMENTS** — The inputs and valuation techniques used to measure the fair value of the Fund’s investments are summarized into three levels as described in the hierarchy below:

- Level 1 – Prices are determined using quoted prices in active markets for identical securities.
- Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 – Prices are determined using significant unobservable inputs (including the Fund’s own assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used, as of the end of the current fiscal period, in valuing the Fund’s investments carried at fair value:

	<u>LEVEL 1</u>	<u>LEVEL 2</u>	<u>LEVEL 3</u>	<u>TOTAL</u>
Short-Term Investments . . . . .	\$ 1,834,586,120	\$ —	\$ —	\$ 1,834,586,120
Commodity Contracts				
Futures Contracts . . . . .	80,892,407	—	—	80,892,407
Equity Contracts				
Futures Contracts . . . . .	44,112,023	—	—	44,112,023
Foreign Currency Contracts				
Forward Foreign Currency				
Contracts . . . . .	—	22,815,906	—	22,815,906
Futures Contracts . . . . .	5,183,926	—	—	5,183,926
Interest Rate Contracts				
Futures Contracts . . . . .	19,684,090	—	—	19,684,090
Interest Rate Swaps . . . . .	—	3,769,245	—	3,769,245
Total Assets . . . . .	<u>\$ 1,984,458,566</u>	<u>\$ 26,585,151</u>	<u>\$ —</u>	<u>\$ 2,011,043,717</u>

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	<u>LEVEL 1</u>	<u>LEVEL 2</u>	<u>LEVEL 3</u>	<u>TOTAL</u>
Commodity Contracts				
Futures Contracts .....	\$ (29,875,859)	\$ —	\$ —	\$ (29,875,859)
Equity Contracts				
Futures Contracts .....	(2,506,416)	—	—	(2,506,416)
Foreign Currency Contracts				
Forward Foreign Currency				
Contracts .....	—	(18,323,992)	—	(18,323,992)
Futures Contracts .....	(6,371,038)	—	—	(6,371,038)
Interest Rate Contracts				
Futures Contracts .....	(6,645,366)	—	—	(6,645,366)
Interest Rate Swaps .....	—	(2,132,593)	—	(2,132,593)
Total Liabilities .....	<u>\$ (45,398,680)</u>	<u>\$ (20,456,585)</u>	<u>\$ —</u>	<u>\$ (65,855,265)</u>

Due to the inherent uncertainty of determining the fair value of investments that do not have a readily available market value, the fair value of the Fund's investments may fluctuate from period to period. Additionally, the fair value of investments may differ significantly from the values that would have been used had a ready market existed for such investments and may differ materially from the values the Fund may ultimately realize. Further, such investments may be subject to legal and other restrictions on resale or otherwise less liquid than publicly traded securities.

For fair valuations using significant unobservable inputs, U.S. generally accepted accounting principles ("U.S. GAAP") requires the Fund to present a reconciliation of the beginning to ending balances for reported market values that presents changes attributable to total realized and unrealized gains or losses, purchase and sales, and transfers in and out of Level 3 during the period. Transfers in and out between levels are based on values at the end of the period. A reconciliation of Level 3 investments is presented only when the Fund had an amount of Level 3 investments at the end of the reporting period that was meaningful in relation to its net assets. The amounts and reasons for all Level 3 transfers are disclosed if the Fund had an amount of total Level 3 transfers during the reporting period that was meaningful in relation to its net assets as of the end of the reporting period.

During the current fiscal period, the Fund had no Level 3 transfers.

**DISCLOSURES ABOUT DERIVATIVE INSTRUMENTS AND HEDGING ACTIVITIES** — Derivative instruments are defined as financial instruments whose value and performance are based on the value and performance of another security or financial instrument. Derivative instruments that the Fund used during the current fiscal period include forward foreign currency contracts, futures contracts, and interest rate swaps.

During the current fiscal period, the Fund used long and short contracts on U.S. and foreign equity market indices, U.S. and foreign government bonds, foreign currencies, interest rates and commodities (through investment in the Cayman Subsidiary, the SPC and the Onshore Subsidiary), to gain investment exposure in accordance with its investment objective.

The following tables provide quantitative disclosures about fair value amounts of, and gains and losses on, the Fund's derivative instruments as of and for the current fiscal period.

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
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The following tables list the fair values and location on the Consolidated Statement of Assets and Liabilities of the Fund's derivative holdings as of the end of the current fiscal period, grouped by derivative type and primary risk exposure category by contract type.

DERIVATIVE TYPE	CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES LOCATION	EQUITY CONTRACTS	INTEREST RATE CONTRACTS	FOREIGN CURRENCY CONTRACTS	COMMODITY CONTRACTS	TOTAL
<b>ASSET DERIVATIVES</b>						
Forward Contracts <sup>(a)</sup>	Unrealized appreciation on forward foreign currency contracts	—	—	22,815,906	—	22,815,906
Futures Contracts <sup>(a)</sup>	Unrealized appreciation on futures contracts	44,112,023	19,684,090	5,183,926	80,892,407	149,872,446
Interest Rate Swaps <sup>(a)</sup>	Unrealized appreciation on interest rate swaps	—	3,769,245	—	—	3,769,245
<b>Total Value- Assets</b>		<b>\$ 44,112,023</b>	<b>\$ 23,453,335</b>	<b>\$ 27,999,832</b>	<b>\$ 80,892,407</b>	<b>\$ 176,457,597</b>
<b>LIABILITY DERIVATIVES</b>						
Forward Contracts <sup>(a)</sup>	Unrealized depreciation on forward foreign currency contracts	—	—	(18,323,992)	—	(18,323,992)
Futures Contracts <sup>(a)</sup>	Unrealized depreciation on futures contracts	(2,506,416)	(6,645,366)	(6,371,038)	(29,875,859)	(45,398,680)
Interest Rate Swaps <sup>(a)</sup>	Unrealized depreciation on interest rate swaps	—	(2,132,593)	—	—	(2,132,593)
<b>Total Value- Liabilities</b>		<b>\$ (2,506,416)</b>	<b>\$ (8,777,959)</b>	<b>\$ (24,695,030)</b>	<b>\$ (29,875,859)</b>	<b>\$ (65,855,265)</b>

<sup>(a)</sup> This amount represents the cumulative appreciation/(depreciation) of forwards contracts, futures contracts, and interest rate swaps as reported on the Consolidated Portfolio of Investments.

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
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The following table lists the amounts of realized gains/(losses) included in net increase/(decrease) in net assets resulting from operations during the current fiscal period, grouped by derivative type and primary risk exposure category by contract type.

DERIVATIVE TYPE	CONSOLIDATED STATEMENT OF OPERATIONS LOCATION	EQUITY CONTRACTS	INTEREST RATE CONTRACTS	FOREIGN CURRENCY CONTRACTS	COMMODITY CONTRACTS	TOTAL
REALIZED GAIN/(LOSS)						
Futures Contracts	Net realized gain/ (loss) from futures contracts	\$ 97,457,951	\$ (37,171,137)	\$ 11,721,069	\$ 85,517,264	\$ 157,525,147
Forward Contracts	Net realized gain/ (loss) from forward foreign currency contracts	—	—	38,456,985	—	38,456,985
<b>Total Realized Gain/(Loss)</b>		<b><u>\$ 97,457,951</u></b>	<b><u>\$ (37,171,137)</u></b>	<b><u>\$ 50,178,054</u></b>	<b><u>\$ 85,517,264</u></b>	<b><u>\$ 195,982,132</u></b>

The following table lists the amounts of change in unrealized appreciation/(depreciation) included in net increase/(decrease) in net assets resulting from operations during the current fiscal period, grouped by derivative type and primary risk exposure category by contract type.

DERIVATIVE TYPE	CONSOLIDATED STATEMENT OF OPERATIONS LOCATION	EQUITY CONTRACTS	INTEREST RATE CONTRACTS	FOREIGN CURRENCY CONTRACTS	COMMODITY CONTRACTS	TOTAL
CHANGE IN UNREALIZED APPRECIATION/(DEPRECIATION)						
Futures Contracts	Net change in unrealized appreciation/ (depreciation) on futures contracts	\$ 18,832,908	\$ 13,653,332	\$ 256,221	\$ 28,797,829	\$ 61,540,289
Forward Contracts	Net change in unrealized appreciation/ (depreciation) on forward foreign currency contracts	—	—	665,937	—	665,937
Interest Rate Swaps	Net change in unrealized appreciation/ (depreciation) on interest rate swaps	—	1,636,652	—	—	1,636,652
<b>Total Change in Unrealized Appreciation/(Depreciation)</b>		<b><u>\$ 18,832,908</u></b>	<b><u>\$ 15,289,984</u></b>	<b><u>\$ 922,158</u></b>	<b><u>\$ 28,797,829</u></b>	<b><u>\$ 63,842,878</u></b>

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
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During the current fiscal period, the Fund's quarterly average volume of derivatives was as follows:

FUND	LONG FUTURES NOTIONAL AMOUNT	SHORT FUTURES NOTIONAL AMOUNT	FORWARD FOREIGN CURRENCY CONTRACTS — PAYABLE (VALUE AT TRADE DATE)	FORWARD FOREIGN CURRENCY CONTRACTS — RECEIVABLE (VALUE AT TRADE DATE)	INTEREST RATE SWAPS CONTRACTS — PAYABLE (VALUE AT TRADE DATE)	INTEREST RATE SWAPS CONTRACTS — RECEIVABLE (VALUE AT TRADE DATE)
Abbey Capital Futures Strategy Fund	\$11,033,972,233	\$(6,701,059,404)	\$(5,611,878,963)	\$5,614,203,091	\$ (710,864)	\$ 1,256,415

For financial reporting purposes, the Fund does not offset fair value amounts recognized for derivative instruments and fair value amounts recognized for the right to reclaim cash collateral (receivables) or the obligation to return cash collateral (payables) arising from derivative instruments recognized at fair value executed with the same counterparty under a master netting arrangement.

The following is a summary of financial and derivative instruments that are subject to enforceable master netting agreements (or similar arrangements) and collateral received and pledged in connection with the master netting agreements (or similar arrangements).

DESCRIPTION	GROSS AMOUNT NOT OFFSET IN CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES				GROSS AMOUNT NOT OFFSET IN CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES			
	GROSS AMOUNT PRESENTED IN THE CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES	FINANCIAL INSTRUMENTS	COLLATERAL RECEIVED	NET AMOUNT <sup>(1)</sup>	GROSS AMOUNT PRESENTED IN THE CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES	FINANCIAL INSTRUMENTS	COLLATERAL PLEGGED <sup>(2)</sup>	NET AMOUNT <sup>(3)</sup>
	ASSETS				LIABILITIES			
Forward Foreign Currency Contracts . . . . .	\$ 22,815,906	\$(18,323,992)	\$ —	\$ 4,491,914	\$ 18,323,992	\$(18,323,992)	\$ —	\$ —
Interest Rate Swaps . . . . .	\$ 3,769,245	\$(2,132,593)	\$ —	\$ 1,636,652	\$ 2,132,593	\$(2,132,593)	\$ —	\$ —

<sup>(1)</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

<sup>(2)</sup> Actual collateral pledged may be more than the amount shown.

<sup>(3)</sup> Net amount represents the net amount payable to the counterparty in the event of default.

**USE OF ESTIMATES** — The preparation of consolidated financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the consolidated financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates and those differences could be significant.

**INVESTMENT TRANSACTIONS, INVESTMENT INCOME AND EXPENSES** — The Fund records security transactions based on trade date for financial reporting purposes. The cost of investments sold is determined by use of the specific identification method for both financial reporting and income tax purposes in determining realized gains and losses on investments. Interest income (including amortization of premiums and accretion of discounts) is accrued when earned. Dividend income is recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gain are recorded as a reduction of cost of investments and/or as a realized gain. The Fund's

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
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investment income, expenses (other than class specific expenses) and unrealized and realized gains and losses are allocated daily to each class of shares based upon the relative proportion of net assets of each class at the beginning of the day. Certain expenses are shared with The RBB Fund Trust (the “Trust”), a series trust of affiliated funds. Expenses incurred on behalf of a specific class, fund or fund family of the Company or Trust are charged directly to the class, fund or fund family (in proportion to net assets). Expenses incurred for all funds (such as director or professional fees) are charged to all funds in proportion to their average net assets of RBB and the Trust, or in such other manner as the Board deems fair or equitable. Expenses and fees, including investment advisory and administration fees, are accrued daily and taken into account for the purpose of determining the NAV of the Fund.

**DIVIDENDS AND DISTRIBUTIONS TO SHAREHOLDERS** — Dividends from net investment income and distributions from net realized capital gains, if any, are declared and paid at least annually to shareholders and recorded on the ex-dividend date. Income dividends and capital gain distributions are determined in accordance with U.S. federal income tax regulations, which may differ from U.S. GAAP.

**U.S. TAX STATUS** — No provision is made for U.S. income taxes as it is the Fund’s intention to continue to qualify for and elect the tax treatment applicable to regulated investment companies under Subchapter M of the Internal Revenue Code of 1986, as amended, and make the requisite distributions to its shareholders which will be sufficient to relieve it from U.S. income and excise taxes.

The Cayman Subsidiary is registered as an “exempted company” and the SPC as an “exempted segregated portfolio company” pursuant to the Companies Act (Revised) of the Cayman Islands (as amended). Each of the Cayman Subsidiary and the SPC has received an undertaking from the Governor in Cabinet of the Cayman Islands to the effect that, for a period of twenty years from the date of the undertaking, no act that thereafter is enacted in the Cayman Islands imposing any tax or duty to be levied on profits, income or on gains or appreciation, or any tax in the nature of estate duty or inheritance tax, will apply to any property comprised in or any income arising under the Cayman Subsidiary or the SPC, or to the shareholders thereof, in respect of any such property or income. For U.S. federal income tax purposes, the Cayman Subsidiary is treated as a “controlled foreign corporation.” The SPC is treated as an entity disregarded from its owner, the Cayman Subsidiary, for U.S. income tax purposes. The Onshore Subsidiary is treated as an entity disregarded from its owner, the Fund, for U.S. income tax purposes.

**SEC RULE 18F-4** — Rule 18f-4 under the 1940 Act (“Rule 18f-4”) provides for the regulation of a registered investment company’s use of derivatives and certain related instruments. Among other things, Rule 18f-4 limits a fund’s derivatives exposure through a value-at-risk test and requires the adoption and implementation of a derivatives risk management program for certain derivatives users. The Fund, as a full derivatives user (as defined in Rule 18f-4), is subject to the full requirements of Rule 18f-4. The Fund is required to comply with Rule 18f-4 and has adopted procedures for investing in derivatives and other transactions in compliance with Rule 18f-4.

**FOREIGN CURRENCY TRANSLATION** — Assets and liabilities initially expressed in non-U.S. currencies are translated into U.S. dollars based on the applicable exchange rates at the date of the last business day of the financial statement period. Purchases and sales of securities, interest income, dividends, variation margin received and expenses denominated in foreign currencies are translated into U.S. dollars at the exchange rates in effect on the transaction date.

The Fund does not separately report the effect of changes in foreign exchange rates from changes in market prices of securities held. Such changes are included with the net realized gain or loss and change in unrealized appreciation or depreciation on investments in the Consolidated Statement of Operations. Other foreign currency transactions resulting in realized and unrealized gain or loss are reported separately as net realized gain or loss and change in unrealized appreciation or depreciation on foreign currencies in the Consolidated Statement of Operations.

**CURRENCY RISK** — Investment in foreign securities involves currency risk associated with securities that trade or are denominated in currencies other than the U.S. dollar and which may be affected by fluctuations in currency exchange rates. An increase in the strength of the U.S. dollar relative to a foreign currency may cause the U.S. dollar value of an investment in that country to decline. Foreign currencies also are subject to risks caused by inflation, interest rates, budget deficits and low savings rates, political factors and government controls. Forward foreign currency

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exchange contracts may limit potential gains from a favorable change in value between the U.S. dollar and foreign currencies. Unanticipated changes in currency pricing may result in poorer overall performance for the Fund than if it had not engaged in these contracts.

**COMMODITY SECTOR RISK** — Exposure to the commodities markets may subject the Fund to greater volatility than investments in traditional securities. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting a particular industry or commodity, such as drought, floods, weather, livestock disease, embargoes, tariffs and international economic, political and regulatory developments. The prices of energy, industrial metals, precious metals, agriculture and livestock sector commodities may fluctuate widely due to factors such as changes in value, supply and demand and governmental regulatory policies. The commodity-linked securities in which the Fund invests may be issued by companies in the financial services sector, and events affecting the financial services sector may cause the Fund's share value to fluctuate.

**FOREIGN SECURITIES MARKET RISK** — A substantial portion of the trades of the Fund are expected to take place on markets or exchanges outside the United States. There is no limit to the amount of assets of the Fund that may be committed to trading on foreign markets. The risk of loss in trading foreign futures and options on futures contracts can be substantial. Participation in foreign futures and options on futures contracts involves the execution and clearing of trades on, or subject to the rules of, a foreign board of trade or exchange. Some of these foreign markets, in contrast to U.S. exchanges, are so-called principals' markets in which performance is the responsibility only of the individual counterparty with whom the trader has entered into a commodity interest transaction and not of the exchange or clearing corporation. In these kinds of markets, there is risk of bankruptcy or other failure or refusal to perform by the counterparty.

**COUNTERPARTY RISK** — The derivative contracts entered into by the Fund, the SPC or Onshore Subsidiary may be privately negotiated in the over-the-counter market. These contracts also involve exposure to credit risk, since contract performance depends in part on the financial condition of the counterparty. Relying on a counterparty exposes the Fund to the risk that a counterparty will not settle a transaction in accordance with its terms and conditions because of a dispute over the terms of the contract (whether or not bona fide) or because of a credit or liquidity problem, thus causing the Fund to suffer a loss. If a counterparty defaults on its payment obligations to the Fund, this default will cause the value of an investment in the Fund to decrease.

**CREDIT RISK** — Credit risk refers to the possibility that the issuer of the security or a counterparty in respect of a derivative instrument will not be able to satisfy its payment obligations to the Fund when due. Changes in an issuer's credit rating or the market's perception of an issuer's creditworthiness may also affect the value of the Fund's investment in that issuer. Securities rated in the four highest categories by the rating agencies are considered investment grade, but they may also have some speculative characteristics. Investment grade ratings do not guarantee that bonds will not lose value or default. In addition, the credit quality of securities may be lowered if an issuer's financial condition changes.

**OPTIONS** — An option on a futures contract gives the purchaser the right, in exchange for a premium, to assume a position in a futures contract at a specified exercise price during the term of the option. The Fund may use futures contracts and related options for: bona fide hedging; attempting to offset changes in the value of securities held or expected to be acquired or be disposed of; attempting to minimize fluctuations in foreign currencies; attempting to gain exposure to a particular market, index or instrument; or other risk management purposes. The risk associated with purchasing an option is that the Fund pays a premium whether or not the option is exercised. Additionally, the Fund bears the risk of loss of premium and change in market value should the counterparty not perform under the contract. Put and call options are accounted for in the same manner as other securities owned. The cost of securities acquired through the exercise of call options is increased by the premiums paid. The proceeds from securities sold through the exercise of put options are decreased by the premiums paid. As of the end of the current fiscal period, the Fund has no options.

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**OPTIONS WRITTEN** — The Fund may enter into options written for: bona fide hedging; attempting to offset changes in the value of securities held or expected to be acquired or be disposed of; attempting to minimize fluctuations in foreign currencies; attempting to gain exposure to a particular market, index or instrument; or other risk management purposes. Such options may relate to particular securities or domestic stock indices, and may or may not be listed on exchanges regulated by the Commodity Futures Trading Commission or on other non-U.S. exchanges. An option on a futures contract gives the purchaser the right, in return for the premium paid, to assume a position in the contract (a long position if the option is a call and a short position if the option is a put) at a specified exercise price at any time during the option exercise period. The writer of the option is required upon exercise to assume a short futures position (if the option is a call) or a long futures position (if the option is a put). Upon exercise of the option, the accumulated cash balance in the writer's futures margin account is delivered to the holder of the option. That balance represents the amount by which the market price of the futures contract at exercise exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option. The maximum risk of loss associated with writing put options is limited to the exercised fair value of the option contract. The maximum risk of loss associated with writing call options is potentially unlimited. The Fund also has the additional risk of being unable to enter into a closing transaction at an acceptable price if a liquid secondary market does not exist. The Fund also may write over-the-counter options where completing the obligation depends upon the credit standing of the other party. Option contracts also involve the risk that they may result in loss due to unanticipated developments in market conditions or other causes. Written options are initially recorded as liabilities to the extent of premiums received and subsequently marked to market to reflect the current value of the option written. Gains or losses are realized when the option transaction expires or closes. When an option is exercised, the proceeds on sales for a written call option or the purchase cost for a written put option is adjusted by the amount of the premium received. Listed option contracts present minimal counterparty credit risk since they are exchange traded and the exchange's clearinghouse, as counterparty to all exchange-traded options, guarantees the options against default. As of the end of the current fiscal period, the Fund has no written options.

**FUTURES CONTRACTS** — The Fund uses futures contracts in the normal course of pursuing its investment objective. Upon entering into a futures contract, the Fund must deposit initial margin in addition to segregating cash or liquid assets sufficient to meet its obligation to purchase or provide securities, or to pay the amount owed at the expiration of an index-based futures contract. Such liquid assets may consist of cash, cash equivalents, liquid debt or equity securities or other acceptable assets. Pursuant to the futures contract, the Fund agrees to receive from, or pay to the broker, an amount of cash equal to the daily fluctuation in value of the contract. Such a receipt of payment is known as "variation margin" and is recorded by the Fund as an unrealized gain or loss. When the contract is closed, the Fund records a realized gain or loss equal to the difference between the proceeds from (or cost of) the closing transactions and the Fund's basis in the contract. Futures contracts have market risks, including the risk that the change in the value of the contract may not correlate with changes in the value of the underlying securities. Use of long futures contracts subjects the Fund to risk of loss in excess of the amount shown on the Consolidated Statement of Assets and Liabilities, up to the notional value of the futures contract. Use of short futures contracts subjects the Fund to potentially unlimited risk of loss.

**FORWARD FOREIGN CURRENCY CONTRACTS** — In the normal course of pursuing its investment objectives, the Fund is subject to foreign investment and currency risk. The Fund uses forward foreign currency contracts ("forward contracts") for purposes of hedging, duration management, as a substitute for securities, to increase returns, for currency hedging or risk management, or to otherwise help achieve the Fund's investment objective. These contracts are marked-to-market daily at the applicable translation rates. The Fund records realized gains or losses at the time the forward contract is closed. A forward contract is extinguished through a closing transaction or upon delivery of the currency or entering an offsetting contract. Risks may arise upon entering these contracts from the potential inability of a counterparty to meet the terms of their contracts and from unanticipated movements in the value of a foreign currency relative to the U.S. dollar or other currencies. The Fund's maximum risk of loss from counterparty credit risk related to forward foreign currency contracts is the fair value of the contract. The risk may be mitigated to some extent if a master netting arrangement between the Fund and the counterparty is in place and to the extent the Fund obtains collateral to cover the Fund's exposure to the counterparty.

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**SWAP CONTRACTS** — Swap contracts are marked-to-market daily using third-party pricing vendor quotations, or counterparty or clearinghouse prices, and the change in value, if any, is recorded as an unrealized gain or loss. Interest rate swaps are valued by pricing vendors who utilize matrix pricing which considers a discounted cash flow model based on the terms of the contract, including the notional amount and contract maturity, and multiple inputs, including, where applicable, yield curves, prepayment rates, and currency exchange rates, or by counterparty or clearinghouse-supplied prices. Interest rate swaps are generally categorized in Level 2 of the fair value hierarchy.

**CASH AND CASH EQUIVALENTS** — Cash and cash equivalents are valued at cost plus accrued interest, which approximates market value.

**OTHER** — In the normal course of business, the Fund may enter into contracts that provide general indemnifications. The Fund’s maximum exposure under these arrangements is dependent on claims that may be made against the Fund in the future, and, therefore, cannot be estimated; however, the Fund expects the risk of material loss from such claims to be remote.

**OPERATING SEGMENTS** — are components of an entity that engage in business activities and have discrete financial information available. Each series in the Company operates in one segment. The segment derives its revenues from each Fund’s investments made in accordance with the defined investment strategy of each series, as prescribed in the Fund’s prospectus. The Chief Operating Decision Maker (“CODM”) of the Fund is the Investment Committee of the Adviser. When assessing segment performance and making decisions about segment resources, the CODM relies on the Fund’s portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the Fund’s financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**2. INVESTMENT ADVISER AND OTHER SERVICES**

Abbey Capital Limited serves as the investment adviser to the Fund and the Cayman Subsidiary, Onshore Subsidiary and SPC. The Adviser allocates the assets of the Onshore Subsidiary and SPC (via the Cayman Subsidiary) to one or more Trading Advisers unaffiliated with the Adviser (each, a “Trading Adviser” together, the “Trading Advisers”) to manage. The Adviser also has the ultimate responsibility to oversee the Trading Advisers, and to recommend their hiring, termination and replacement, subject to approval by the Board. The Fund compensates the Adviser for its services at an annual rate of 1.77% based on the Fund’s average daily net assets (the “Advisory Fee”), payable on a monthly basis in arrears. The Adviser compensates the Trading Advisers out of the Advisory Fee.

The Adviser has contractually agreed to waive its advisory fee and/or reimburse expenses in order to limit total annual Fund operating expenses (excluding certain items discussed below) to the rates (“Expense Caps”) shown in the following table of the Fund’s average daily net assets. In determining the Adviser’s obligation to waive advisory fees and/or reimburse expenses, the following expenses are not taken into account and could cause net total annual Fund operating expenses to exceed the Expense Caps as applicable: acquired fund fees and expenses, brokerage commissions, extraordinary expenses, interest and taxes. This contractual limitation is in effect until December 31, 2026 and may not be terminated without the approval of the Board.

FUND	EXPENSE CAPS			
	CLASS A	CLASS I	CLASS C	CLASS T
Abbey Capital Futures Strategy Fund .	2.04%	1.79%	2.79%	2.04%

If at any time the Fund’s total annual fund operating expenses (excluding acquired fund fees and expenses, brokerage commissions, extraordinary items, interest or taxes) for a year are less than the relevant share class’s Expense Cap, the Adviser may recoup any waived or reimbursed amounts from the Fund within three years from the date on which

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such waiver or reimbursement was made, provided such reimbursement does not cause the Fund's ordinary operating expenses to exceed (i) the expense limitations that were in effect at the time of the waiver or reimbursement and (ii) the current expense limit in effect at the time of the reimbursement.

As of the end of the current fiscal period, the Fund had amounts available for recoupment as follows:

FUND	EXPIRATION AUGUST 31,				
	2026	2027	2028	2029	TOTAL
Abbey Capital Futures Strategy Fund . . . . .	\$ 934,672	\$ 1,582,258	\$ 1,366,423	\$ 468,858	\$ 4,352,211

Aspect Capital Limited, Crabel Capital Management, LLC, Episteme Capital Partners (UK), LLP, Graham Capital Management, LP, P/E Global LLC, QMS Capital Management LP, Revolution Capital Management, LLC, R.G. Niederhoffer Capital Management, Inc., Systematica Investments Limited (acting as the general partner of Systematica Investments LP), Tudor Investment Corporation, Welton Investment Partners, LLC and Winton Capital Management Limited each served as a Trading Adviser to the Fund during the current fiscal period.

U.S. Bancorp Fund Services, LLC, doing business as U.S. Bank Global Fund Services ("Fund Services"), serves as administrator for the Fund. For providing administrative and accounting services, Fund Services is entitled to receive a monthly fee, subject to certain minimum and out of pocket expenses.

Fund Services serves as the Fund's transfer and dividend disbursing agent. For providing transfer agent services, Fund Services is entitled to receive a monthly fee, subject to certain minimum and out of pocket expenses.

U.S. Bank, N.A. (the "Custodian") provides certain custodial services to the Fund. The Custodian is entitled to receive a monthly fee, subject to certain minimum and out of pocket expenses.

Quasar Distributors, LLC (the "Distributor"), a wholly-owned broker-dealer subsidiary of Foreside Financial Group, LLC, serves as the principal underwriter and distributor of the Fund's shares pursuant to a Distribution Agreement with RBB.

The Board has adopted a Plan of Distribution for the Class A Shares, Class C Shares and Class T Shares (the "Plan") pursuant to Rule 12b-1 under the 1940 Act. Under the Plan, the Fund's distributor is entitled to receive from the Fund a distribution fee with respect to the Shares, which is accrued daily and paid monthly, of up to 0.25% on an annualized basis of the average daily net assets of the Class A Shares and Class T Shares and up to 1.00% of the Class C Shares. The actual amount of such compensation under the Plan is agreed upon by the Board and by the Distributor. Because these fees are paid out of the Fund's assets on an ongoing basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. Amounts paid to the Distributor under the Plan may be used by the Distributor to cover expenses that are related to (i) the sale of the Shares, (ii) ongoing servicing and/or maintenance of the accounts of shareholders, and (iii) sub-transfer agency services, subaccounting services or administrative services related to the sale of the Shares, all as set forth in the Fund's 12b-1 Plan.

For compensation amounts paid to Fund Services and the Custodian, please refer to the Consolidated Statement of Operations.

**3. DIRECTOR AND OFFICER COMPENSATION**

The Directors of the Company receive an annual retainer and meeting fees for meetings attended. An employee of Vigilant Compliance, LLC serves as Chief Compliance Officer of the Company. Vigilant Compliance, LLC is compensated for the services provided to the Company. Employees of RBB serve as President, Chief Financial Officer, Chief Operating Officer, Secretary, Assistant Treasurer, Assistant Secretary and Director of Marketing & Business Development of the

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
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Company. They are compensated by the Company for services provided. Certain employees of Fund Services serve as officers of the Company. They are not compensated by the Fund or the Company. For Director and Officer compensation amounts, please refer to the Consolidated Statement of Operations.

**4. PURCHASES AND SALES OF INVESTMENT SECURITIES**

During the current fiscal period, there were no purchases or sales of investment securities or long-term U.S. Government securities (excluding short-term investments and derivative transactions) by the Fund.

**5. FEDERAL INCOME TAX INFORMATION**

The Fund has followed the authoritative guidance on accounting for and disclosure of uncertainty in tax positions, which requires the Fund to determine whether a tax position is more likely than not to be sustained upon examination, including resolution of any related appeals or litigation processes, based on the technical merits of the position. The Fund has determined that there was no effect on the consolidated financial statements from following this authoritative guidance. In the normal course of business, the Fund is subject to examination by federal, state and local jurisdictions, where applicable, for tax years for which applicable statutes of limitations have not expired.

As of August 31, 2025, the federal tax cost and aggregate gross unrealized appreciation and depreciation of investments held by the Fund were as follows<sup>(a)</sup>:

FUND	FEDERAL TAX COST	UNREALIZED APPRECIATION	UNREALIZED (DEPRECIATION)	NET UNREALIZED APPRECIATION/ (DEPRECIATION)
Abbey Capital Futures Strategy Fund	\$ 2,207,846,449	\$ 632,969	\$ (155,824,119)	\$ (155,191,150)

<sup>(a)</sup> The difference between the book basis and tax basis cost and aggregate gross unrealized appreciation and depreciation of investments is attributable primarily to timing differences related to taxable income from a wholly-owned controlled foreign corporation.

Distributions to shareholders, if any, from net investment income and realized gains are determined in accordance with federal income tax regulations, which may differ from net investment income and realized gains recognized for financial reporting purposes. Accordingly, the character of distributions and composition of net assets for tax purposes may differ from those reflected in the accompanying consolidated financial statements. To the extent these differences are permanent, such amounts are reclassified within the capital accounts based on the tax treatment; temporary differences do not require such reclassification.

Permanent differences as of August 31, 2025, primarily attributable to disallowed book income from the Cayman Subsidiary, were reclassified to the following accounts:

FUND	DISTRIBUTABLE EARNINGS/(LOSS)	PAID-IN CAPITAL
Abbey Capital Futures Strategy Fund	\$ 538,551,897	\$ (538,551,897)

As of August 31, 2025, the components of distributable earnings/(deficits) on a tax basis were as follows:

FUND	UNDISTRIBUTED ORDINARY INCOME	UNDISTRIBUTED LONG-TERM CAPITAL GAINS	NET UNREALIZED APPRECIATION/ (DEPRECIATION)	CAPITAL LOSS CARRYFORWARDS	QUALIFIED LATE-YEAR LOSSES	OTHER TEMPORARY DIFFERENCES
Abbey Capital Futures Strategy Fund	\$ 24,131,581	\$ —	\$(358,785,961)	\$ (100,029,046)	\$ —	\$ —

**ABBEY CAPITAL FUTURES STRATEGY FUND**  
**NOTES TO CONSOLIDATED FINANCIAL STATEMENTS (CONCLUDED)**  
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The differences between the book and tax basis components of distributable earnings/(deficits) relate principally to the timing of recognition of income and gains of the Cayman Subsidiary for federal income tax purposes.

The tax character of dividends and distributions paid during the fiscal year ended August 31, 2025 was as follows:

FUND	ORDINARY INCOME	LONG-TERM GAINS	TOTAL
Abbey Capital Futures Strategy Fund . . . . .	\$ 55,165,276	\$ —	\$ 55,165,276

Pursuant to federal income tax rules applicable to regulated investment companies, the Fund may elect to treat certain capital losses between November 1 and August 31 and late year ordinary losses ((i) ordinary losses between January 1 and August 31, and (ii) specified ordinary and currency losses between November 1 and August 31) as occurring on the first day of the following tax year. For the fiscal year ended August 31, 2025, any amount of losses elected within the tax return will not be recognized for federal income tax purposes until September 1, 2025.

The Fund is permitted to carry forward capital losses for an unlimited period. Capital losses that are carried forward will retain their character as either short-term or long-term capital losses. As of August 31, 2025, the Fund had \$35,921,856 of unlimited short-term and \$61,849,814 of unlimited long-term capital loss carryforwards to offset future capital gains.

**6. SUBSEQUENT EVENTS**

Management has evaluated the impact of all subsequent events on the Fund through the date the financial statements were issued and has determined that there were no significant events requiring recognition or disclosure in the consolidated financial statements.

# **ABBEY CAPITAL FUTURES STRATEGY FUND**

## **OTHER INFORMATION (UNAUDITED)**

### **INFORMATION ON PROXY VOTING**

Policies and procedures that the Fund uses to determine how to vote proxies relating to portfolio securities as well as information regarding how the Fund voted proxies relating to portfolio securities for the most recent twelve-month period ended June 30 are available without charge, upon request, by calling (844) 261-6484 and on the SEC's website at <http://www.sec.gov>.

### **QUARTERLY PORTFOLIO SCHEDULES**

The Company files its complete schedule of portfolio holdings with the SEC for the first and third fiscal quarters of each fiscal year (quarters ended November 30 and May 31) as an exhibit to its report on Form N-PORT. The Company's Forms N-PORT are available on the SEC's website at <http://www.sec.gov>.

**Investment Adviser**

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Dublin 2, Ireland

**Administrator and Transfer Agent**

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**Principal Underwriter**

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**Custodian**

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