

Abbey Capital

Abbey Capital Futures Strategy Fund

of

THE RBB FUND, INC.

Annual Financial Statements

August 31, 2026

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS
AUGUST 31, 2026

	PAR	VALUE
SHORT-TERM INVESTMENTS		
U.S. TREASURY BILLS — 74.3%		
3.59%, 09/03/2026 [(a)]	$ 41,785,000	$ 41,776,635
3.61%, 09/10/2026 [(a)]	50,528,000	50,482,019
3.67%, 09/17/2026 [(a)]	47,850,000	47,773,015
3.67%, 09/24/2026 [(a)]	96,004,000	95,780,246
3.65%, 10/01/2026 [(a)]	122,271,000	121,895,628
3.65%, 10/08/2026 [(a)]	160,994,000	160,380,120
3.64%, 10/15/2026 [(a)]	237,206,000	236,130,432
3.66%, 10/22/2026 [(a)]	44,106,000	43,873,369
3.65%, 10/29/2026 [(a)]	97,144,000	96,557,761
3.68%, 11/05/2026 [(a)]	25,618,000	25,445,424
3.67%, 11/12/2026 [(a)]	95,592,000	94,878,884
3.69%, 11/19/2026 [(a)]	100,632,000	99,806,842
3.71%, 12/03/2026 [(a)]	108,249,000	107,195,793
3.76%, 12/10/2026 [(a)]	30,471,000	30,154,017
3.84%, 12/17/2026 [(a)]	80,936,000	80,031,886
3.85%, 01/07/2027 [(a)]	45,866,000	45,247,237
3.86%, 01/14/2027 [(a)]	61,759,000	60,878,645
3.98%, 01/21/2027 [(a)]	60,133,000	59,228,975
3.86%, 01/28/2027 [(a)]	35,518,000	34,954,191
3.87%, 02/04/2027 [(a)]	74,054,000	72,825,351
3.84%, 02/11/2027 [(a)]	41,745,000	41,018,485
3.85%, 02/18/2027 [(a)]	147,080,000	144,410,345
3.85%, 02/25/2027 [(a)]	177,031,000	173,675,599
TOTAL U.S. TREASURY BILLS (Cost $1,964,733,852)		1,964,400,899
TOTAL INVESTMENTS — 74.3% (Cost $1,964,733,852)		1,964,400,899
Other Assets in Excess of Liabilities — 25.7%		678,227,600
TOTAL NET ASSETS — 100.0%		$2,642,628,499

Par amount is in USD unless otherwise indicated.

Percentages are stated as a percent of net assets.

[(a)] The rate shown is the annualized yield as of August 31, 2026.

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

Futures contracts outstanding as of August 31, 2026 were as follows:

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
3 Month Canadian Overnight Repo Rate Average	381	03/16/2027	$ 67,000,415	$ (1,479)
3 Month Canadian Overnight Repo Rate Average	794	06/15/2027	139,248,620	(194,380)
3 Month Canadian Overnight Repo Rate Average	8	09/14/2027	1,399,906	(1,245)
3 Month Euribor	303	06/14/2027	85,290,460	(330,446)
3 Month New Zealand Treasury Bill	14	12/16/2026	8,214,228	(344)
3 Month Swiss Average Overnight Rate	7	03/16/2027	2,165,120	77
3 Month Swiss Average Overnight Rate	18	06/15/2027	5,562,720	2,320
3-Month Secured Overnight Financing Rate	11	06/15/2027	2,634,087	(5,200)
3-Year Korea Treasury Bonds	812	09/15/2026	61,247,085	4,464
Arabica Coffee	201	12/18/2026	23,479,312	(530,191)
Arabica Coffee	21	03/18/2027	2,356,988	(49,931)
Arabica Coffee	3	05/18/2027	332,550	(14,513)
ASX SPI 200 Index	329	09/17/2026	53,187,720	(336,963)
AUD/USD Cross Currency Rate	1,631	09/14/2026	116,828,530	1,385,193
BIST 30 Index	180	10/30/2026	641,562	(14,138)
Brazilian Real/US Dollar Cross Currency Rate	624	09/30/2026	11,952,720	(82,155)
Brent Crude Oil	8	09/30/2026	723,920	(9,430)
Brent Crude Oil	224	09/30/2026	20,269,760	619,276
Brent Crude Oil	56	10/30/2026	4,948,720	232,410
Brent Crude Oil	26	11/30/2026	2,239,900	35,350
British Pound/US Dollar Cross Currency Rate	1,297	09/14/2026	109,831,581	149,042
CAC40 10 Euro Index	499	09/18/2026	48,383,154	(947,855)
Canadian 10 Year Government Bonds	218	12/18/2026	18,434,720	(124,067)
Canadian Canola Oil	813	11/13/2026	9,540,483	235,278
Canadian Canola Oil	96	01/14/2027	1,140,543	24,046
Canadian Dollar/US Dollar Cross Currency Rate	47	09/15/2026	3,394,105	5,603
Consumer Discretionary Select Sector Index	2	09/18/2026	471,840	(11,930)
Copper	314	12/29/2026	52,496,875	(371,344)
Copper	10	03/29/2027	1,696,625	(26,413)
Corn No. 2 Yellow	1,805	12/14/2026	48,531,938	1,687,985
Corn No. 2 Yellow	1,026	03/12/2027	28,330,425	1,230,363
Corn No. 2 Yellow	43	05/14/2027	1,200,775	75,887
Cotton No.2	848	12/08/2026	39,491,360	4,273,688
Cotton No.2	76	03/08/2027	3,615,320	549,255
Crude Oil	291	09/22/2026	24,956,160	756,265
Crude Oil	36	10/20/2026	3,026,160	156,700
Crude Oil	45	11/20/2026	3,693,150	146,180
Crude Oil	15	12/21/2026	1,201,800	51,620
Crude Palm Oil	19	10/15/2026	564,903	10,147
Crude Palm Oil	92	11/13/2026	2,795,877	73,503
Crude Palm Oil	59	12/15/2026	1,827,447	70,076
Crude Palm Oil	25	01/15/2027	786,606	20,144
Crude Soybean Oil	997	12/14/2026	42,543,984	694,727
Crude Soybean Oil	79	01/14/2027	3,370,614	82,632
Crude Soybean Oil	17	03/12/2027	724,710	7,092
DAX Index	4	09/18/2026	611,578	14,955
Dollar Index	5	09/14/2026	496,925	(1,975)
Dow Jones Industrial Average Index	278	09/18/2026	74,003,600	918,680
Dow Jones U.S. Micro-Cap Total Stock Index	4	09/18/2026	106,480	603

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
E-mini Energy Select Sector	2	09/18/2026	$ 268,460	$ 21,910
E-mini Materials Sector	1	09/18/2026	111,810	1,020
Emini S&P 500 ESG Index	12	09/18/2026	4,116,960	76,135
Euro STOXX 50 Dividend Index	9	12/17/2027	194,861	14,496
Euro STOXX 50 Quanto Index	1,046	09/18/2026	78,208,219	745,566
Euro STOXX Banks Index	753	09/18/2026	13,869,695	883,556
Euro/Japanese Yen Cross Currency Rate	220	09/14/2026	31,939,593	125,305
Euro/US Dollar Cross Currency Rate	228	09/14/2026	33,124,125	1,375
Euro/US Dollar Cross Currency Rate	4	09/14/2026	58,113	55
European Rapeseed	485	10/30/2026	15,330,185	380,799
European Rapeseed	36	01/29/2027	1,142,615	10,294
Financial Select Sector Index	1	09/18/2026	177,883	(93)
FTSE 100 Index	1,133	09/18/2026	166,355,307	2,996,107
FTSE Bursa Malaysia KLCI Index	45	09/30/2026	950,074	(14,829)
FTSE China A50 Index	303	09/29/2026	4,454,706	18,300
FTSE MIB Index	19	09/18/2026	1,162,860	(3,126)
FTSE/JSE Top 40 Index	133	09/17/2026	8,954,019	(17,224)
FTSE/MIB Index	93	09/18/2026	28,459,456	31,693
German Stock Index	165	09/18/2026	126,138,027	2,375,416
Gold	163	12/29/2026	73,048,450	(1,616,444)
Gold	5	02/24/2027	2,258,750	(48,000)
Hang Seng China Enterprises Index	1	09/29/2026	54,099	(504)
Hang Seng China Enterprises Index	5	09/29/2026	54,099	(453)
Hang Seng Index	240	09/29/2026	38,966,377	(196,914)
Hang Seng Index	35	09/29/2026	1,136,519	(8,417)
Hard Red Winter Wheat	414	12/14/2026	17,346,600	1,870,425
Hard Red Winter Wheat	69	03/12/2027	2,936,812	290,650
IBEX 35 Composite Index	12	09/18/2026	279,085	1,090
IBEX 35 Index	17	09/18/2026	3,953,706	5,517
ICE 3 Month SONIA Rate	12	06/15/2027	3,890,598	(4,505)
ICE 3 Month SONIA Rate	190	09/14/2027	61,536,768	(127,641)
ICE 3 Month SONIA Rate	29	03/14/2028	9,391,963	(12,432)
ICE European Climate Exchange Emissions	107	12/14/2026	10,328,137	45,022
ICE European Climate Exchange Emissions	7	12/20/2027	700,472	24,416
Japanese 10 Year Government Bonds	336	09/14/2026	264,950,986	(2,814,523)
Japanese Yen/US Dollar Cross Currency Rate	222	09/14/2026	17,382,600	(16,073)
JPNK400 Index	1	09/10/2026	23,487	(122)
Lean Hogs	9	10/14/2026	301,230	1,010
Light Sweet Crude Oil	13	09/21/2026	557,440	23,915
Live Cattle	43	10/30/2026	3,658,010	(241,280)
LME Aluminum Forward	2	09/01/2026	161,474	(266)
LME Aluminum Forward	1	09/02/2026	80,859	(13,178)
LME Aluminum Forward	2	09/04/2026	161,914	98
LME Aluminum Forward	2	09/08/2026	161,993	5,018
LME Aluminum Forward	3	09/09/2026	243,049	7,511
LME Aluminum Forward	2	09/11/2026	162,191	2,684
LME Aluminum Forward	68	09/14/2026	5,515,344	125,918
LME Aluminum Forward	1	09/15/2026	80,958	(4,605)
LME Aluminum Forward	5	09/16/2026	404,549	700
LME Aluminum Forward	7	09/18/2026	565,694	(28,572)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Aluminum Forward	1	09/21/2026	$ 80,765	$ (47)
LME Aluminum Forward	2	09/28/2026	161,506	4,782
LME Aluminum Forward	2	09/29/2026	161,537	2,684
LME Aluminum Forward	3	09/30/2026	242,352	3,527
LME Aluminum Forward	3	10/02/2026	242,539	6,466
LME Aluminum Forward	3	10/05/2026	242,587	7,699
LME Aluminum Forward	2	10/06/2026	161,756	4,068
LME Aluminum Forward	2	10/07/2026	161,787	3,700
LME Aluminum Forward	2	10/09/2026	161,912	3,826
LME Aluminum Forward	3	10/12/2026	242,914	4,340
LME Aluminum Forward	3	10/13/2026	242,966	5,837
LME Aluminum Forward	2	10/14/2026	162,011	2,847
LME Aluminum Forward	2	10/16/2026	162,147	4,197
LME Aluminum Forward	81	10/19/2026	6,568,310	62,809
LME Aluminum Forward	1	10/21/2026	81,040	1,040
LME Aluminum Forward	2	10/23/2026	162,078	1,948
LME Aluminum Forward	2	10/28/2026	162,024	1,983
LME Aluminum Forward	4	11/02/2026	324,223	286
LME Aluminum Forward	5	11/03/2026	405,279	866
LME Aluminum Forward	12	11/04/2026	972,669	(8,294)
LME Aluminum Forward	6	11/06/2026	486,560	(10,791)
LME Aluminum Forward	5	11/10/2026	405,641	(13,109)
LME Aluminum Forward	7	11/11/2026	567,906	(1,044)
LME Aluminum Forward	71	11/16/2026	5,760,550	58,171
LME Aluminum Forward	3	11/18/2026	243,075	1,175
LME Aluminum Forward	2	11/25/2026	162,100	275
LME Copper Forward	2	09/02/2026	722,409	51,446
LME Copper Forward	1	09/07/2026	361,373	17,386
LME Copper Forward	1	09/08/2026	361,398	34,356
LME Copper Forward	20	09/14/2026	7,231,465	392,414
LME Copper Forward	4	09/18/2026	1,435,596	75,889
LME Copper Forward	1	09/21/2026	358,274	23,374
LME Copper Forward	1	09/22/2026	358,224	17,491
LME Copper Forward	4	09/23/2026	1,432,996	73,023
LME Copper Forward	1	09/28/2026	358,424	17,691
LME Copper Forward	1	10/13/2026	358,968	18,430
LME Copper Forward	26	10/19/2026	9,340,474	369,136
LME Copper Forward	1	10/21/2026	358,599	15,337
LME Copper Forward	1	10/23/2026	358,577	14,677
LME Copper Forward	1	10/26/2026	358,580	17,780
LME Copper Forward	1	10/27/2026	358,584	18,659
LME Copper Forward	2	10/30/2026	716,623	23,148
LME Copper Forward	2	11/04/2026	716,656	13,430
LME Copper Forward	25	11/16/2026	8,951,538	85,174
LME Copper Forward	4	11/18/2026	1,430,100	23,779
LME Copper Forward	2	11/23/2026	714,650	(1,713)
LME Lead Forward	12	09/01/2026	562,200	(47,750)
LME Lead Forward	10	09/01/2026	470,035	(33,640)
LME Lead Forward	17	09/02/2026	796,760	(58,990)
LME Lead Forward	13	09/02/2026	608,813	(50,137)

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ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Lead Forward	1	09/11/2026	$ 47,070	$ (2,405)
LME Lead Forward	51	09/14/2026	2,401,488	30,198
LME Lead Forward	24	09/18/2026	1,127,112	(11,576)
LME Lead Forward	6	09/21/2026	281,778	2,687
LME Lead Forward	6	09/22/2026	281,778	2,564
LME Lead Forward	14	09/23/2026	657,482	4,435
LME Lead Forward	17	09/25/2026	799,476	2,649
LME Lead Forward	12	09/28/2026	564,534	4,485
LME Lead Forward	16	09/29/2026	752,972	7,207
LME Lead Forward	11	09/30/2026	517,847	1,670
LME Lead Forward	1	10/02/2026	47,142	24
LME Lead Forward	1	10/05/2026	47,158	(354)
LME Lead Forward	7	10/07/2026	330,337	3,833
LME Lead Forward	106	10/19/2026	5,022,942	29,524
LME Nickel Forward	1	09/01/2026	100,342	(14,918)
LME Nickel Forward	1	09/01/2026	100,210	(2,624)
LME Nickel Forward	1	09/02/2026	100,216	(731)
LME Nickel Forward	1	09/04/2026	100,240	(773)
LME Nickel Forward	2	09/07/2026	200,506	(3,424)
LME Nickel Forward	1	09/08/2026	100,266	(781)
LME Nickel Forward	6	09/09/2026	601,655	(14,032)
LME Nickel Forward	1	09/11/2026	100,314	(2,686)
LME Nickel Forward	77	09/14/2026	7,724,940	(196,678)
LME Nickel Forward	1	09/15/2026	100,315	(2,705)
LME Nickel Forward	2	09/16/2026	200,647	(8,813)
LME Nickel Forward	4	09/18/2026	401,430	(22,005)
LME Nickel Forward	1	09/21/2026	100,366	(2,709)
LME Nickel Forward	1	09/25/2026	100,417	(2,544)
LME Nickel Forward	1	09/28/2026	100,425	(889)
LME Nickel Forward	1	09/29/2026	100,425	(1,611)
LME Nickel Forward	3	09/30/2026	301,276	(1,731)
LME Nickel Forward	3	10/02/2026	301,399	(6,753)
LME Nickel Forward	1	10/05/2026	100,485	(2,568)
LME Nickel Forward	2	10/06/2026	201,004	(459)
LME Nickel Forward	2	10/07/2026	201,039	(1,604)
LME Nickel Forward	1	10/12/2026	100,607	(913)
LME Nickel Forward	4	10/14/2026	402,566	(4,744)
LME Nickel Forward	68	10/19/2026	6,847,395	(58,655)
LME Nickel Forward	3	10/20/2026	302,129	(7,262)
LME Nickel Forward	1	10/21/2026	100,723	(3,647)
LME Nickel Forward	2	10/23/2026	201,552	(5,328)
LME Nickel Forward	5	10/26/2026	503,947	(3,593)
LME Nickel Forward	2	10/28/2026	201,632	(5,818)
LME Nickel Forward	2	11/03/2026	201,792	(3,708)
LME Nickel Forward	2	11/04/2026	201,818	518
LME Nickel Forward	1	11/06/2026	100,962	(858)
LME Nickel Forward	2	11/11/2026	202,005	1,215
LME Nickel Forward	2	11/13/2026	202,137	(2,588)
LME Nickel Forward	3	11/16/2026	303,223	(3,368)
LME Nickel Forward	4	11/17/2026	404,273	(3,539)

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ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Nickel Forward	3	11/18/2026	$ 303,218	$ (5,038)
LME Tin Forward	3	09/04/2026	823,269	68,304
LME Tin Forward	1	09/07/2026	274,439	10,495
LME Tin Forward	1	10/07/2026	274,919	9,244
LME Tin Forward	1	10/19/2026	275,245	7,125
LME Tin Forward	1	10/20/2026	275,261	5,136
LME Tin Forward	2	10/21/2026	550,552	15,853
LME Tin Forward	2	10/26/2026	550,709	15,834
LME Tin Forward	1	10/27/2026	275,370	6,295
LME Tin Forward	1	11/06/2026	275,730	(2,744)
LME Tin Forward	2	11/10/2026	551,580	(6,264)
LME Tin Forward	5	11/18/2026	1,380,200	(8,930)
LME Zinc Forward	1	09/01/2026	102,894	16,692
LME Zinc Forward	2	09/01/2026	203,898	31,630
LME Zinc Forward	2	09/02/2026	203,448	27,889
LME Zinc Forward	2	09/02/2026	204,198	27,276
LME Zinc Forward	1	09/09/2026	100,194	10,856
LME Zinc Forward	85	09/14/2026	8,443,326	747,028
LME Zinc Forward	2	09/15/2026	198,442	22,434
LME Zinc Forward	4	09/16/2026	396,759	44,956
LME Zinc Forward	5	09/18/2026	495,639	48,066
LME Zinc Forward	2	09/21/2026	198,193	24,773
LME Zinc Forward	4	09/22/2026	396,262	46,657
LME Zinc Forward	5	09/23/2026	495,172	55,589
LME Zinc Forward	2	09/25/2026	197,868	21,670
LME Zinc Forward	3	09/28/2026	296,651	29,158
LME Zinc Forward	2	10/05/2026	197,002	18,128
LME Zinc Forward	1	10/07/2026	98,313	7,563
LME Zinc Forward	1	10/13/2026	98,031	8,367
LME Zinc Forward	1	10/16/2026	97,843	9,919
LME Zinc Forward	94	10/19/2026	9,191,414	785,491
LME Zinc Forward	1	10/20/2026	97,750	8,125
LME Zinc Forward	1	10/21/2026	97,719	7,945
LME Zinc Forward	1	10/23/2026	97,658	8,234
LME Zinc Forward	1	10/26/2026	97,628	8,172
LME Zinc Forward	1	10/27/2026	97,597	8,234
LME Zinc Forward	6	10/28/2026	585,580	41,981
LME Zinc Forward	3	10/30/2026	292,790	18,278
LME Zinc Forward	2	11/02/2026	195,181	7,077
LME Zinc Forward	2	11/03/2026	195,168	2,773
LME Zinc Forward	6	11/04/2026	585,456	14,175
LME Zinc Forward	1	11/06/2026	97,559	4,072
LME Zinc Forward	1	11/11/2026	97,559	1,280
LME Zinc Forward	82	11/16/2026	7,973,209	365,351
LME Zinc Forward	2	11/17/2026	194,273	2,417
LME Zinc Forward	13	11/18/2026	1,261,965	52,836
LME Zinc Forward	2	11/20/2026	194,150	2,400
LME Zinc Forward	1	11/23/2026	97,075	1,125
London Cocoa	72	12/14/2026	4,740,424	620,181
London Cocoa	36	03/12/2027	2,430,699	310,809

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ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
London Cocoa	11	05/13/2027	$ 742,266	$ 107,451
London Metals - Aluminum[(a)]	1,105	09/14/2026	89,624,340	(7,005,204)
London Metals - Aluminum[(a)]	432	10/19/2026	35,030,988	1,101,240
London Metals - Aluminum[(a)]	184	11/16/2026	14,928,748	(22,261)
London Metals - Aluminum[(a)]	252	12/14/2026	20,446,965	(515,049)
London Metals - Copper[(a)]	259	09/14/2026	93,647,469	4,670,511
London Metals - Copper[(a)]	28	10/19/2026	10,058,972	150,392
London Metals - Copper[(a)]	180	12/14/2026	64,276,740	868,433
London Metals - Lead[(a)]	881	09/14/2026	41,484,528	(693,491)
London Metals - Lead[(a)]	77	10/19/2026	3,648,741	378
London Metals - Lead[(a)]	7	11/16/2026	333,067	(902)
London Metals - Lead[(a)]	89	12/14/2026	4,257,582	(6,402)
London Metals - Nickel[(a)]	244	09/14/2026	24,479,032	(1,725,740)
London Metals - Nickel[(a)]	6	12/14/2026	608,724	(3,749)
London Metals - Tin[(a)]	1	09/14/2026	274,470	(2,710)
London Metals - Tin[(a)]	1	12/14/2026	276,465	(2,385)
London Metals - Zinc[(a)]	701	09/14/2026	69,632,608	7,710,385
London Metals - Zinc[(a)]	192	10/19/2026	18,773,952	1,209,199
London Metals - Zinc[(a)]	121	11/16/2026	11,765,344	441,247
London Metals - Zinc[(a)]	397	12/14/2026	38,387,419	1,424,648
Long Gilt	358	12/29/2026	41,785,504	(239,536)
Low Sulphur Gas Oil	231	10/12/2026	29,648,850	2,899,775
Low Sulphur Gas Oil	40	11/12/2026	4,868,000	612,250
Low Sulphur Gas Oil	13	12/10/2026	1,504,425	231,725
Low Sulphur Gas Oil	6	01/12/2027	669,150	43,700
Maize	19	11/05/2026	297,661	37,213
Mexican Peso/US Dollar Cross Currency Rate	1,834	09/14/2026	53,901,260	919,314
Milling Wheat No. 2	618	12/10/2026	8,802,473	279,744
Milling Wheat No. 2	276	03/10/2027	3,939,216	114,137
Milling Wheat No. 2	30	05/10/2027	429,918	6,098
Minneapolis Hard Red Spring Wheat	55	12/14/2026	2,098,250	70,662
Minneapolis Hard Red Spring Wheat	22	03/12/2027	860,200	45,162
MSCI China A 50 Index	2	09/18/2026	135,290	295
MSCI EAFE Index	61	09/18/2026	9,847,840	22,415
MSCI Emerging Markets Index	190	09/18/2026	16,255,450	138,464
MSCI Singapore Index	456	09/29/2026	19,531,839	89,297
Nasdaq 100 Index	131	09/18/2026	77,324,060	(880,746)
NASDAQ 100 Micro Index	1	09/18/2026	59,026	365
Natural Gas	62	09/28/2026	1,819,700	47,305
Natural Gas	80	09/29/2026	4,832,756	472,782
Natural Gas	20	10/29/2026	1,162,929	67,252
New Zealand Dollar/US Dollar Cross Currency Rate	21	09/14/2026	1,242,675	(9,900)
Nikkei 225 Index	3	09/10/2026	988,650	6,750
Nikkei 225 Index	13	09/10/2026	540,751	(10,141)
Nikkei 225 Index	45	09/10/2026	18,718,310	(312,352)
Nikkei 225 Index	108	09/10/2026	22,467,042	340,924
NY Harbor ULSD	234	09/30/2026	43,347,377	3,145,730
NY Harbor ULSD	36	10/30/2026	6,428,570	753,047
NY Harbor ULSD	27	11/30/2026	4,621,390	476,171
NY Harbor ULSD	11	12/31/2026	1,825,039	120,796

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
NYSE FANG+ Index	2	09/18/2026	$ 187,926	$ (1,068)
Oats	2	12/14/2026	37,300	1,413
OMXS30 ESG Index	6	09/18/2026	199,346	4,060
OMXS30 Index	982	09/18/2026	33,988,818	483,299
Palladium	6	12/29/2026	826,980	(12,410)
Phelix DE Base Yearly	5	12/29/2026	5,957,557	508,351
Phelix DE Baseload Quarterly	7	09/28/2026	2,777,492	354,653
Platinum	40	10/28/2026	3,588,400	(152,465)
Reformulated Gasoline Blendstock	393	09/30/2026	50,788,962	2,639,414
Reformulated Gasoline Blendstock	46	10/30/2026	5,581,934	246,565
Reformulated Gasoline Blendstock	34	11/30/2026	3,901,439	180,377
Reformulated Gasoline Blendstock	16	12/31/2026	1,775,222	102,820
Robusta Coffee	99	11/24/2026	3,493,710	(267,170)
Robusta Coffee	34	01/25/2027	1,196,120	(88,380)
Rotterdam Coal	2	10/30/2026	267,400	400
Rotterdam Coal	2	11/27/2026	267,500	500
Rotterdam Coal	2	12/24/2026	267,500	500
Rough Rice	47	11/13/2026	1,478,150	96,770
Russell 2000 Index	2	09/18/2026	29,587	(528)
Russell 2000 Index	365	09/18/2026	53,996,275	(752,190)
S&P 500 Index	362	09/18/2026	139,351,900	921,801
S&P 500 Index	9	09/18/2026	346,455	526
S&P Mid Cap 400 Index	32	09/18/2026	12,054,720	(246,780)
S&P Real Estate Select Sector Stock Index	8	09/18/2026	432,200	(10,900)
S&P/Toronto Stock Exchange 60 Index	438	09/17/2026	134,546,066	3,037,039
SGX FTSE Taiwan Index	97	09/29/2026	15,546,190	416,534
SGX Technically Specified Rubber 20	3	10/30/2026	35,475	2,400
Silver	22	12/29/2026	7,368,900	(184,230)
South African Rand/US Dollar Cross Currency Rate	3	09/14/2026	93,037	1,450
Soybean Meal	1,232	12/14/2026	42,540,960	1,546,099
Soybean Meal	104	01/14/2027	3,617,120	182,710
Soybeans	1,395	11/13/2026	89,838,000	3,620,367
Soybeans	124	01/14/2027	8,080,150	469,238
Soybeans	501	03/12/2027	32,790,450	1,592,800
STOXX 600 Bank Spread Index	25	09/18/2026	620,702	41,838
STOXX 600 Utilities Index	7	09/18/2026	219,045	(9,635)
STOXX Euro ESG-X Index	68	09/18/2026	1,863,263	15,126
STOXX Europe 600 Index	95	09/18/2026	3,594,004	69,140
STOXX Europe 600 Index	4	09/18/2026	127,445	3,763
Sugar #11	654	09/30/2026	13,045,469	568,496
Sugar #11	850	02/26/2027	17,926,160	483,627
Sugar #11	86	04/30/2027	1,765,546	96,040
Sugar #11	15	06/30/2027	301,896	16,330
Swiss Government Bonds	3	09/08/2026	390,351	(1,509)
Tokyo Price Index	44	09/10/2026	1,147,443	30,252
TOPIX Index	206	09/10/2026	53,721,189	1,957,964
Two Year Canadian Government Bonds	314	12/18/2026	23,723,035	(31,726)
U.S. Treasury 10 Year Notes	36	12/21/2026	3,875,625	(34,313)
U.S. Treasury 2 Year Notes	189	12/31/2026	38,789,297	(88,906)
U.S. Treasury 5 Year Note	8	12/31/2026	845,625	(5,313)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS PURCHASED	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
UK Natural Gas	65	09/29/2026	$ 4,500,106	$ 379,052
UK Natural Gas	30	10/29/2026	2,047,411	224
US Cocoa	146	12/15/2026	9,885,660	1,014,121
US Cocoa	43	03/15/2027	2,969,150	356,510
Wheat	1,274	12/14/2026	49,303,800	4,385,702
Wheat	106	03/12/2027	4,177,725	355,025
Wheat	36	05/14/2027	1,428,300	169,813
White Sugar	50	09/15/2026	1,286,000	135,215
White Sugar	162	11/13/2026	4,214,430	274,730
White Sugar	42	02/12/2027	1,098,300	89,215
WTI Light Sweet Crude Oil	11	09/21/2026	943,360	30,780
WTI Light Sweet Crude Oil	10	10/19/2026	840,600	30,680
WTI Light Sweet Crude Oil	5	11/19/2026	410,350	27,210
WTI Light Sweet Crude Oil	6	12/18/2026	480,720	19,000
XAV Health Care Select Sector Index	1	09/18/2026	172,360	(3,440)
				$ 62,166,190

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
1 Month Secured Overnight Financing Rate	(38)	01/29/2027	$ 15,194,090	$ 26,919
10 Year Japanese Government Bonds	(21)	09/11/2026	1,655,944	10,423
10 Year U.S. Ultra Treasury Notes	(379)	12/21/2026	41,470,891	128,063
3 Month Canadian Overnight Repo Rate Average	(1,347)	03/16/2027	236,875,483	(55,837)
3 Month Canadian Overnight Repo Rate Average	(7)	12/14/2027	1,223,087	532
3 Month Canadian Overnight Repo Rate Average	(13)	03/14/2028	2,269,454	1,885
3 Month Canadian Overnight Repo Rate Average	(9)	06/20/2028	1,570,268	1,254
3 Month Euribor	(15)	12/14/2026	4,233,189	2,657
3 Month Euribor	(194)	03/15/2027	54,659,115	202,705
3 Month Euribor	(914)	06/14/2027	257,278,812	416,008
3 Month Euribor	(409)	09/13/2027	115,092,416	202,109
3 Month Euribor	(1,492)	12/13/2027	419,913,116	747,064
3 Month Euribor	(173)	03/13/2028	48,697,193	124,634
3 Month Euribor	(580)	06/19/2028	163,279,108	490,435
3 Month Euribor	(257)	09/18/2028	72,353,267	169,891
3 Month Euribor	(349)	12/18/2028	98,248,981	182,610
3 Month Euribor	(87)	03/19/2029	24,489,340	50,731
3 Month Euribor	(316)	06/18/2029	88,945,198	217,093
3 Month Euribor	(80)	09/17/2029	22,515,449	35,848
3 Month Euribor	(1)	12/17/2029	281,400	363
3 Month New Zealand Treasury Bill	(3)	12/16/2026	1,760,192	–
3 Month New Zealand Treasury Bill	(7)	03/10/2027	4,104,906	645
3 Month Swiss Average Overnight Rate	(3)	09/14/2027	926,099	(680)
3 Month TONA Index	(433)	03/16/2027	66,781,272	85,391
30 Day Federal Funds Rate	(2)	07/30/2027	798,147	479
3-Month Secured Overnight Financing Rate	(127)	03/16/2027	30,453,013	41,488
3-Month Secured Overnight Financing Rate	(943)	06/15/2027	225,813,138	362,475
3-Month Secured Overnight Financing Rate	(1,989)	09/14/2027	475,992,563	1,411,227
3-Month Secured Overnight Financing Rate	(380)	12/14/2027	90,938,750	411,775
3-Month Secured Overnight Financing Rate	(2,646)	03/14/2028	633,485,475	1,978,450
3-Month Secured Overnight Financing Rate	(1,067)	06/20/2028	255,546,500	1,010,700
3-Month Secured Overnight Financing Rate	(432)	09/19/2028	103,480,200	435,275
3-Month Secured Overnight Financing Rate	(408)	12/19/2028	97,731,300	389,700
3-Month Secured Overnight Financing Rate	(451)	03/20/2029	108,031,413	394,438
3-Month Secured Overnight Financing Rate	(1,614)	06/18/2029	386,593,350	904,715
3-Month Secured Overnight Financing Rate	(286)	09/18/2029	68,500,575	198,425
3-Month Secured Overnight Financing Rate	(209)	12/18/2029	50,052,887	96,125
3-Month Secured Overnight Financing Rate	(75)	03/19/2030	17,958,750	44,363
3-Month Secured Overnight Financing Rate	(70)	06/18/2030	16,758,875	40,925
3-Month Secured Overnight Financing Rate	(71)	09/17/2030	16,995,625	32,563
Arabica Coffee	(23)	12/18/2026	2,686,687	23,625
ASX SPI 200 Index	(126)	09/17/2026	20,369,765	(291,907)
AUD/USD Cross Currency Rate	(626)	09/14/2026	44,840,380	(837,919)
Australian 90 Day Bank Bills	(49)	09/10/2026	34,721,254	(448)
Australian 90 Day Bank Bills	(3,194)	12/10/2026	2,262,431,409	729,232
Australian 90 Day Bank Bills	(2,236)	03/11/2027	1,583,689,253	341,559
Australian 90 Day Bank Bills	(497)	06/10/2027	352,018,221	159,572
Australian 90 Day Bank Bills	(165)	09/09/2027	116,884,309	37,398
Australian 90 Day Bank Bills	(44)	12/09/2027	31,173,708	9,902
Australian 90 Day Bank Bills	(40)	03/09/2028	28,342,498	8,106

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
Australian Government 10 Year Bonds	(1,954)	09/15/2026	$ 149,856,727	$ 887,854
Australian Government 3 Year Bonds	(4,849)	09/15/2026	360,375,761	919,569
British Pound/US Dollar Cross Currency Rate	(30)	09/14/2026	2,540,437	(36,025)
CAC40 10 Euro Index	(53)	09/18/2026	5,138,892	16,453
Canadian 10 Year Government Bonds	(997)	12/18/2026	84,309,246	462,982
Canadian 5 Year Bonds	(390)	12/18/2026	31,429,056	92,204
Canadian Dollar/US Dollar Cross Currency Rate	(825)	09/15/2026	59,577,375	(484,460)
Class III Milk	(7)	11/03/2026	237,720	2,740
Copper	(237)	12/29/2026	39,623,437	185,200
Corn No. 2 Yellow	(199)	12/14/2026	5,350,613	(839,513)
Cotton No.2	(59)	12/08/2026	2,747,630	(442,180)
Crude Soybean Oil	(29)	12/14/2026	1,237,488	(14,334)
Dollar Index	(446)	09/14/2026	44,325,710	(360,907)
Dow Jones Industrial Average Index	(38)	09/18/2026	10,115,600	13,715
Euro BUXL 30 Year Bonds	(404)	09/08/2026	48,644,055	1,439,181
Euro STOXX 50 Quanto Index	(83)	09/18/2026	6,205,815	9,751
Euro/Pound Sterling Cross Currency Rate	(4)	09/14/2026	581,157	673
Euro/US Dollar Cross Currency Rate	(1,953)	09/14/2026	283,734,281	(1,759,505)
Euro-BOBL	(2,887)	09/08/2026	379,939,019	2,073,654
Euro-BTP Italian Government Bonds	(476)	09/08/2026	63,666,078	436,124
Euro-Bund	(2,932)	09/08/2026	419,781,536	3,376,133
Euro-Schatz	(5,945)	09/08/2026	727,104,464	1,253,829
Feeder Cattle	(38)	10/29/2026	6,023,475	68,363
Feeder Cattle	(6)	11/19/2026	931,275	5,125
French Government Bonds	(1,229)	09/08/2026	165,223,784	1,985,296
Frozen Concentrated Orange Juice	(27)	11/09/2026	555,862	48,953
FTSE 100 Index	(50)	09/18/2026	7,341,364	(16,940)
FTSE China A50 Index	(528)	09/29/2026	7,762,656	(79,612)
Hang Seng China Enterprises Index	(97)	09/29/2026	5,247,574	13,479
Hang Seng Index	(1)	09/29/2026	162,360	(121)
Hang Seng TECH Index	(125)	09/29/2026	3,686,953	(23,429)
ICE 3 Month SONIA Rate	(2)	03/16/2027	649,754	(169)
ICE 3 Month SONIA Rate	(238)	06/15/2027	77,163,521	6,877
ICE 3 Month SONIA Rate	(170)	09/14/2027	55,059,213	(48,814)
ICE 3 Month SONIA Rate	(54)	12/14/2027	17,484,824	11,128
ICE 3 Month SONIA Rate	(437)	03/14/2028	141,527,164	(13,668)
ICE 3 Month SONIA Rate	(301)	06/20/2028	97,502,490	247,236
ICE 3 Month SONIA Rate	(80)	09/19/2028	25,918,348	24,847
ICE 3 Month SONIA Rate	(79)	12/19/2028	25,594,369	24,000
ICE 3 Month SONIA Rate	(135)	03/20/2029	43,732,639	34,925
ICE 3 Month SONIA Rate	(181)	06/19/2029	58,628,000	165,309
ICE 3 Month SONIA Rate	(30)	09/18/2029	9,716,332	7,740
ICE 3 Month SONIA Rate	(19)	12/18/2029	6,152,711	5,047
Indian Rupee/US Dollar Cross Currency Rate	(2)	09/28/2026	104,900	(340)
Indian Rupee/US Dollar Cross Currency Rate	(2)	09/28/2026	41,984	(144)
Japanese 10 Year Government Bonds	(343)	09/14/2026	270,470,798	2,472,655
Japanese Yen/US Dollar Cross Currency Rate	(1,164)	09/14/2026	91,141,200	106,730
Lean Hogs	(388)	10/14/2026	12,986,360	110,210
Lean Hogs	(393)	12/14/2026	11,656,380	(238,550)
Lean Hogs	(197)	02/12/2027	6,030,170	(148,580)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
Live Cattle	(95)	10/30/2026	$ 8,081,650	$ 194,740
Live Cattle	(138)	12/31/2026	11,844,540	45,590
Live Cattle	(63)	02/26/2027	5,455,170	43,660
LME Aluminum Forward	(2)	09/01/2026	161,474	(3,571)
LME Aluminum Forward	(1)	09/02/2026	80,859	10
LME Aluminum Forward	(2)	09/04/2026	161,914	18,449
LME Aluminum Forward	(2)	09/08/2026	161,993	11,532
LME Aluminum Forward	(3)	09/09/2026	243,049	14,279
LME Aluminum Forward	(2)	09/11/2026	162,191	9,497
LME Aluminum Forward	(68)	09/14/2026	5,515,344	(157,541)
LME Aluminum Forward	(1)	09/15/2026	80,958	4,355
LME Aluminum Forward	(5)	09/16/2026	404,549	20,464
LME Aluminum Forward	(7)	09/18/2026	565,694	(13,992)
LME Aluminum Forward	(1)	09/21/2026	80,765	3,260
LME Aluminum Forward	(2)	09/28/2026	161,506	(5,418)
LME Aluminum Forward	(2)	09/29/2026	161,537	(8,425)
LME Aluminum Forward	(3)	09/30/2026	242,352	(11,827)
LME Aluminum Forward	(3)	10/02/2026	242,540	(9,727)
LME Aluminum Forward	(3)	10/05/2026	242,587	(6,351)
LME Aluminum Forward	(2)	10/06/2026	161,756	(4,368)
LME Aluminum Forward	(2)	10/07/2026	161,787	(3,112)
LME Aluminum Forward	(2)	10/09/2026	161,912	(5,175)
LME Aluminum Forward	(3)	10/12/2026	242,915	(4,751)
LME Aluminum Forward	(3)	10/13/2026	242,966	(4,903)
LME Aluminum Forward	(2)	10/14/2026	162,011	(3,511)
LME Aluminum Forward	(2)	10/16/2026	162,147	(4,097)
LME Aluminum Forward	(81)	10/19/2026	6,568,310	(84,509)
LME Aluminum Forward	(1)	10/21/2026	81,040	(969)
LME Aluminum Forward	(2)	10/23/2026	162,078	(4,240)
LME Aluminum Forward	(2)	10/28/2026	162,024	(3,261)
LME Aluminum Forward	(2)	11/04/2026	162,112	(1,962)
LME Aluminum Forward	(2)	11/06/2026	162,187	(1,937)
LME Aluminum Forward	(5)	11/10/2026	405,641	4,634
LME Aluminum Forward	(7)	11/11/2026	567,906	(5,854)
LME Aluminum Forward	(1)	11/16/2026	81,135	(885)
LME Aluminum Forward	(4)	11/17/2026	324,238	(1,913)
LME Aluminum Forward	(2)	11/18/2026	162,050	(1,150)
LME Aluminum Forward	(1)	11/23/2026	81,044	(769)
LME Aluminum Forward	(4)	11/25/2026	324,200	(1,038)
LME Copper Forward	(2)	09/02/2026	722,409	(40,581)
LME Copper Forward	(1)	09/07/2026	361,373	(34,374)
LME Copper Forward	(1)	09/08/2026	361,398	(25,786)
LME Copper Forward	(20)	09/14/2026	7,231,465	(467,765)
LME Copper Forward	(4)	09/18/2026	1,435,596	(72,589)
LME Copper Forward	(1)	09/21/2026	358,274	(17,516)
LME Copper Forward	(1)	09/22/2026	358,224	(27,262)
LME Copper Forward	(4)	09/23/2026	1,432,996	(106,296)
LME Copper Forward	(1)	09/28/2026	358,424	(24,737)
LME Copper Forward	(1)	10/13/2026	358,968	(6,949)
LME Copper Forward	(26)	10/19/2026	9,340,474	(135,923)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Copper Forward	(1)	10/21/2026	$ 358,599	$ (6,986)
LME Copper Forward	(1)	10/23/2026	358,577	(7,102)
LME Copper Forward	(1)	10/26/2026	358,580	(7,077)
LME Copper Forward	(1)	10/27/2026	358,584	(7,097)
LME Copper Forward	(2)	11/04/2026	716,657	(8,457)
LME Copper Forward	(1)	11/16/2026	358,062	(8,887)
LME Copper Forward	(1)	11/18/2026	357,525	(9,362)
LME Copper Forward	(1)	11/23/2026	357,325	300
LME Lead Forward	(10)	09/01/2026	470,035	21,436
LME Lead Forward	(12)	09/01/2026	562,200	21,137
LME Lead Forward	(17)	09/02/2026	796,760	10,495
LME Lead Forward	(13)	09/02/2026	608,813	23,315
LME Lead Forward	(1)	09/11/2026	47,070	740
LME Lead Forward	(51)	09/14/2026	2,401,488	32,734
LME Lead Forward	(24)	09/18/2026	1,127,112	46,252
LME Lead Forward	(6)	09/21/2026	281,778	6,407
LME Lead Forward	(6)	09/22/2026	281,778	5,410
LME Lead Forward	(14)	09/23/2026	657,482	8,518
LME Lead Forward	(17)	09/25/2026	799,476	8,774
LME Lead Forward	(12)	09/28/2026	564,534	616
LME Lead Forward	(16)	09/29/2026	752,972	(5,509)
LME Lead Forward	(11)	09/30/2026	517,847	(3,622)
LME Lead Forward	(1)	10/02/2026	47,142	(80)
LME Lead Forward	(1)	10/05/2026	47,158	(20)
LME Lead Forward	(7)	10/07/2026	330,337	1,301
LME Lead Forward	(106)	10/19/2026	5,022,942	(57,388)
LME Lead Forward	(1)	11/02/2026	47,501	(326)
LME Lead Forward	(51)	11/16/2026	2,426,631	3,965
LME Lead Forward	(67)	11/18/2026	3,189,434	(35,024)
LME Lead Forward	(1)	11/25/2026	47,637	113
LME Nickel Forward	(1)	09/01/2026	100,210	13,190
LME Nickel Forward	(1)	09/01/2026	100,342	14,258
LME Nickel Forward	(1)	09/02/2026	100,216	12,344
LME Nickel Forward	(1)	09/04/2026	100,240	10,760
LME Nickel Forward	(2)	09/07/2026	200,506	17,414
LME Nickel Forward	(1)	09/08/2026	100,266	2,441
LME Nickel Forward	(6)	09/09/2026	601,655	33,478
LME Nickel Forward	(1)	09/11/2026	100,314	7,566
LME Nickel Forward	(77)	09/14/2026	7,724,940	23,270
LME Nickel Forward	(1)	09/15/2026	100,315	7,775
LME Nickel Forward	(2)	09/16/2026	200,647	8,802
LME Nickel Forward	(4)	09/18/2026	401,430	10,183
LME Nickel Forward	(1)	09/21/2026	100,366	2,523
LME Nickel Forward	(1)	09/25/2026	100,417	(427)
LME Nickel Forward	(1)	09/28/2026	100,425	(1,575)
LME Nickel Forward	(1)	09/29/2026	100,425	(1,785)
LME Nickel Forward	(3)	09/30/2026	301,276	(2,705)
LME Nickel Forward	(3)	10/02/2026	301,399	(7,759)
LME Nickel Forward	(1)	10/05/2026	100,485	(2,025)
LME Nickel Forward	(2)	10/06/2026	201,004	(4,954)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Nickel Forward	(2)	10/07/2026	$ 201,039	$ (2,109)
LME Nickel Forward	(1)	10/12/2026	100,607	493
LME Nickel Forward	(4)	10/14/2026	402,566	5,118
LME Nickel Forward	(68)	10/19/2026	6,847,395	70,029
LME Nickel Forward	(3)	10/20/2026	302,129	4,727
LME Nickel Forward	(1)	10/21/2026	100,723	1,636
LME Nickel Forward	(2)	10/23/2026	201,552	2,581
LME Nickel Forward	(5)	10/26/2026	503,947	7,126
LME Nickel Forward	(2)	10/28/2026	201,632	3,254
LME Nickel Forward	(2)	11/04/2026	201,818	2,546
LME Nickel Forward	(1)	11/06/2026	100,962	1,269
LME Nickel Forward	(1)	11/10/2026	100,989	1,280
LME Nickel Forward	(2)	11/11/2026	202,005	2,557
LME Nickel Forward	(2)	11/13/2026	202,137	273
LME Nickel Forward	(59)	11/16/2026	5,963,382	41,360
LME Nickel Forward	(3)	11/17/2026	303,205	2,975
LME Nickel Forward	(1)	11/23/2026	101,126	634
LME Nickel Forward	(3)	11/25/2026	303,498	1,392
LME Tin Forward	(3)	09/04/2026	823,269	(43,299)
LME Tin Forward	(1)	09/07/2026	274,439	(7,789)
LME Tin Forward	(1)	10/07/2026	274,919	2,281
LME Tin Forward	(1)	10/19/2026	275,245	2,881
LME Tin Forward	(1)	10/20/2026	275,261	2,126
LME Tin Forward	(2)	10/21/2026	550,552	4,193
LME Tin Forward	(2)	10/26/2026	550,709	(5,469)
LME Tin Forward	(1)	10/27/2026	275,370	2,731
LME Tin Forward	(1)	11/06/2026	275,730	4,970
LME Tin Forward	(1)	11/10/2026	275,790	5,235
LME Zinc Forward	(2)	09/01/2026	203,898	(27,038)
LME Zinc Forward	(1)	09/01/2026	102,894	(14,369)
LME Zinc Forward	(2)	09/02/2026	204,198	(27,237)
LME Zinc Forward	(2)	09/02/2026	203,448	(26,688)
LME Zinc Forward	(1)	09/09/2026	100,194	(12,406)
LME Zinc Forward	(85)	09/14/2026	8,443,326	(851,369)
LME Zinc Forward	(2)	09/15/2026	198,442	(22,119)
LME Zinc Forward	(4)	09/16/2026	396,759	(44,213)
LME Zinc Forward	(5)	09/18/2026	495,639	(59,513)
LME Zinc Forward	(2)	09/21/2026	198,193	(18,736)
LME Zinc Forward	(4)	09/22/2026	396,262	(53,112)
LME Zinc Forward	(5)	09/23/2026	495,173	(62,387)
LME Zinc Forward	(2)	09/25/2026	197,868	(24,331)
LME Zinc Forward	(3)	09/28/2026	296,651	(30,926)
LME Zinc Forward	(2)	10/05/2026	197,002	(10,496)
LME Zinc Forward	(1)	10/07/2026	98,313	(8,690)
LME Zinc Forward	(1)	10/13/2026	98,031	(8,006)
LME Zinc Forward	(1)	10/16/2026	97,843	(8,290)
LME Zinc Forward	(94)	10/19/2026	9,191,414	(446,387)
LME Zinc Forward	(1)	10/20/2026	97,750	(8,328)
LME Zinc Forward	(1)	10/21/2026	97,720	(1,395)
LME Zinc Forward	(1)	10/23/2026	97,658	(4,604)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
LME Zinc Forward	(1)	10/26/2026	$ 97,628	$ (4,577)
LME Zinc Forward	(1)	10/27/2026	97,597	(1,368)
LME Zinc Forward	(6)	10/28/2026	585,580	(21,682)
LME Zinc Forward	(1)	10/30/2026	97,597	(1,367)
LME Zinc Forward	(1)	11/04/2026	97,576	(3,439)
LME Zinc Forward	(1)	11/06/2026	97,559	(1,349)
LME Zinc Forward	(1)	11/11/2026	97,559	(3,509)
LME Zinc Forward	(2)	11/18/2026	194,148	(2,427)
LME Zinc Forward	(2)	11/25/2026	194,150	175
London Metals - Aluminum[(a)]	(1,105)	09/14/2026	89,624,340	178,763
London Metals - Aluminum[(a)]	(404)	10/19/2026	32,760,461	(409,260)
London Metals - Aluminum[(a)]	(12)	11/16/2026	973,614	(2,387)
London Metals - Aluminum[(a)]	(119)	12/14/2026	9,655,511	(88,119)
London Metals - Copper[(a)]	(259)	09/14/2026	93,647,469	(3,490,625)
London Metals - Copper[(a)]	(8)	12/14/2026	2,856,744	(49,346)
London Metals - Lead[(a)]	(881)	09/14/2026	41,484,528	1,461,330
London Metals - Lead[(a)]	(242)	10/19/2026	11,467,472	(102,057)
London Metals - Lead[(a)]	(70)	11/16/2026	3,330,670	7,868
London Metals - Lead[(a)]	(437)	12/14/2026	20,905,206	(421)
London Metals - Nickel[(a)]	(244)	09/14/2026	24,479,032	643,195
London Metals - Nickel[(a)]	(40)	10/19/2026	4,027,879	(18,261)
London Metals - Nickel[(a)]	(91)	12/14/2026	9,232,309	58,073
London Metals - Tin[(a)]	(1)	09/14/2026	274,470	3,230
London Metals - Zinc[(a)]	(701)	09/14/2026	69,632,608	(5,542,496)
London Metals - Zinc[(a)]	(125)	10/19/2026	12,222,625	(583,784)
London Metals - Zinc[(a)]	(5)	11/16/2026	486,171	(4,432)
London Metals - Zinc[(a)]	(16)	12/14/2026	1,547,100	(50,453)
Long Gilt	(1,066)	12/29/2026	124,422,758	163,522
Lumber	(6)	11/13/2026	92,730	1,694
Micro Gold	(1)	12/29/2026	44,815	(249)
Milling Wheat No. 2	(23)	12/10/2026	327,600	(14,824)
MSCI Singapore Index	(1)	09/29/2026	42,833	(24)
Natural Gas	(11)	09/25/2026	80,713	(2,650)
Natural Gas	(587)	09/28/2026	17,228,450	(935,243)
Natural Gas	(664)	10/28/2026	20,344,960	117,270
Natural Gas	(249)	11/25/2026	8,759,820	391,160
Natural Gas	(115)	12/29/2026	4,534,450	36,020
New Zealand Dollar/US Dollar Cross Currency Rate	(147)	09/14/2026	8,698,725	(244,089)
Nifty 50 Index	(339)	09/29/2026	16,425,228	95,369
Nikkei 225 Index	(2)	09/10/2026	416,056	(4,710)
Nikkei 225 Index	(40)	09/10/2026	8,249,139	7,027
Palladium	(15)	12/29/2026	2,067,450	(49,580)
Platinum	(40)	10/28/2026	3,588,400	(41,675)
Robusta Coffee	(1)	11/24/2026	35,290	310
Russell 2000 Index	(62)	09/18/2026	9,171,970	80,140
S&P 500 Index	(126)	09/18/2026	48,503,700	(991,308)
SGX TSI Iron Ore	(21)	09/30/2026	209,160	(8,420)
SGX TSI Iron Ore	(775)	10/30/2026	7,700,400	(153,963)
SGX TSI Iron Ore	(92)	11/30/2026	911,536	(26,406)
SGX TSI Iron Ore	(56)	12/31/2026	553,168	(11,503)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

DESCRIPTION	CONTRACTS SOLD	EXPIRATION DATE	NOTIONAL VALUE	VALUE/ UNREALIZED APPRECIATION (DEPRECIATION)
Short-term Euro-BTP	(1,141)	09/08/2026	$ 140,709,903	$ 362,438
Silver	(63)	12/29/2026	21,101,850	890,160
Silver	(1)	03/29/2027	338,900	8,125
Soybean Meal	(148)	12/14/2026	5,110,440	(510,310)
Soybeans	(20)	11/13/2026	1,288,000	(104,562)
Sugar #11	(392)	09/30/2026	7,819,302	(882,526)
Swedish Krona/US Dollar Cross Currency Rate	(2)	09/14/2026	417,900	(4,600)
Swiss Franc/US Dollar Cross Currency Rate	(271)	09/14/2026	41,972,819	247,671
TOPIX Index	(54)	09/10/2026	14,082,254	(449,264)
Turkish Dollar	(387)	09/30/2026	395,917	488
U.S. Treasury 10 Year Notes	(3,392)	12/21/2026	365,169,999	2,140,905
U.S. Treasury 2 Year Notes	(4,164)	12/31/2026	854,595,942	1,589,882
U.S. Treasury 5 Year Note	(4,889)	12/31/2026	516,782,578	1,796,431
U.S. Treasury Long Bonds	(1,612)	12/21/2026	175,103,500	1,256,423
U.S. Treasury Ultra Bonds	(511)	12/21/2026	56,225,969	326,500
US 3 Year Notes	(9)	12/31/2026	1,870,875	5,828
US Cocoa	(20)	12/15/2026	1,354,200	(159,240)
US Dollar/Chinese Renminbi Cross Currency Rate	(2)	09/14/2026	199,887	238
Utilities Select Sector Index	(4)	09/18/2026	340,880	8,960
Wheat	(28)	12/14/2026	1,083,600	(160,650)
				$ 17,292,864
Net Unrealized Appreciation (Depreciation)				$ 79,459,054

The Fund has recorded an asset of $553,451 as of August 31, 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.

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

Forward foreign currency contracts outstanding as of August 31, 2026 were as follows:

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/29/2026	AUD	26,400,000	CAD	25,907,392	Bank of America	$ 193,220
09/29/2026	AUD	31,964,725	EUR	19,500,000	Bank of America	220,590
09/29/2026	AUD	28,227,351	GBP	14,750,000	Bank of America	232,460
09/29/2026	AUD	16,000,000	JPY	1,792,259,800	Bank of America	215,751
09/29/2026	AUD	30,800,000	NZD	37,116,272	Bank of America	85,065
09/16/2026	AUD	208,500,000	USD	147,355,695	Bank of America	2,020,031
09/01/2026	CAD	1,194,225	AUD	1,200,000	Bank of America	1,796
09/29/2026	CAD	12,200,000	JPY	1,392,161,840	Bank of America	79,290
09/01/2026	CAD	38,322,346	USD	27,578,446	Bank of America	73,329
09/16/2026	CAD	130,069,711	USD	93,557,753	Bank of America	357,350
10/15/2026	CAD	61,682,000	USD	44,590,182	Bank of America	8,326
09/29/2026	CHF	6,500,000	JPY	1,277,143,613	Bank of America	53,937
09/01/2026	CHF	25,450,407	USD	31,469,316	Bank of America	18,474
09/02/2026	CHF	918,000	USD	1,135,277	Bank of America	615
09/01/2026	CNH	873,646,214	USD	130,016,946	Bank of America	33,696
09/02/2026	CNH	872,829,401	USD	129,765,616	Bank of America	172,361
09/16/2026	CNH	642,368,014	USD	95,423,792	Bank of America	312,470
09/29/2026	CNH	301,207,689	USD	44,800,000	Bank of America	141,269
10/21/2026	CNH	35,099,489	USD	5,233,303	Bank of America	10,521
09/08/2026	COP	2,264,372,316	USD	700,000	Bank of America	1,257
09/16/2026	COP	17,388,770,000	USD	4,750,024	Bank of America	626,060
09/16/2026	CZK	98,363,460	EUR	4,050,000	Bank of America	22,002
09/29/2026	CZK	2,100,608	USD	100,000	Bank of America	1,006
10/15/2026	CZK	241,900,000	USD	11,533,118	Bank of America	100,277
09/29/2026	EUR	15,250,000	CAD	24,517,295	Bank of America	20,786
09/01/2026	EUR	4,500,000	CHF	4,213,912	Bank of America	13,632
09/16/2026	EUR	38,800,000	CHF	36,247,622	Bank of America	175,598
09/29/2026	EUR	20,125,000	CHF	18,827,292	Bank of America	36,328
09/16/2026	EUR	3,650,000	GBP	3,130,739	Bank of America	116
09/29/2026	EUR	9,300,000	GBP	7,975,072	Bank of America	8,070
09/02/2026	EUR	100,000	HUF	36,517,688	Bank of America	51
09/16/2026	EUR	40,800,000	JPY	7,521,326,517	Bank of America	279,609
09/29/2026	EUR	7,000,000	JPY	1,284,773,511	Bank of America	79,046
09/16/2026	EUR	4,700,000	PLN	20,313,832	Bank of America	11,556
09/29/2026	EUR	3,700,000	PLN	15,954,523	Bank of America	21,256
09/02/2026	EUR	250,000	SEK	2,778,980	Bank of America	226
09/16/2026	EUR	21,850,000	SEK	241,601,028	Bank of America	147,738
09/29/2026	EUR	1,375,000	SEK	15,218,867	Bank of America	7,347
09/01/2026	EUR	37,085,631	USD	42,992,386	Bank of America	86,075
09/02/2026	EUR	2,026,000	USD	2,349,656	Bank of America	3,828
09/16/2026	EUR	154,162,000	USD	178,896,283	Bank of America	282,548
09/29/2026	GBP	3,375,000	CHF	3,680,273	Bank of America	5,731
09/29/2026	GBP	8,875,000	JPY	1,902,525,504	Bank of America	89,069
09/16/2026	GBP	61,746,000	USD	83,350,647	Bank of America	315,995
09/29/2026	GBP	15,000,000	USD	20,223,002	Bank of America	102,585
09/16/2026	HUF	2,180,982,675	EUR	5,950,000	Bank of America	15,120
09/29/2026	HUF	3,095,683,360	USD	9,800,000	Bank of America	32,119
10/15/2026	HUF	1,500,000	USD	4,750	Bank of America	12
09/16/2026	ILS	22,745,767	USD	7,600,000	Bank of America	10,736

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/03/2026	INR	545,492,020	USD	5,700,000	Bank of America	$ 29,668
09/08/2026	INR	248,516,505	USD	2,600,000	Bank of America	9,295
09/10/2026	INR	152,532,567	USD	1,600,000	Bank of America	1,294
09/11/2026	INR	172,082,618	USD	1,800,000	Bank of America	6,408
09/16/2026	INR	2,561,525,510	USD	26,773,423	Bank of America	106,549
12/16/2026	INR	97,320,564	USD	1,013,195	Bank of America	1,055
09/29/2026	JPY	49,650,525	CHF	250,000	Bank of America	1,248
09/29/2026	JPY	222,420,156	EUR	1,200,000	Bank of America	85
09/01/2026	JPY	81,206,482	GBP	375,000	Bank of America	251
09/29/2026	JPY	18,917,692	NZD	200,000	Bank of America	272
09/01/2026	JPY	8,252,222,473	USD	51,640,070	Bank of America	20,998
09/02/2026	JPY	23,188,905	USD	145,129	Bank of America	50
09/16/2026	JPY	12,830,983,003	USD	80,253,851	Bank of America	166,635
09/08/2026	KRW	13,812,776,317	USD	10,000,000	Bank of America	93,623
09/10/2026	KRW	3,260,879,712	USD	2,300,000	Bank of America	82,923
09/11/2026	KRW	3,548,001,665	USD	2,500,000	Bank of America	92,768
09/14/2026	KRW	8,630,754,117	USD	6,100,000	Bank of America	207,281
09/16/2026	KRW	66,734,869,254	USD	45,787,621	Bank of America	2,982,669
09/21/2026	KRW	7,305,422,343	USD	5,200,000	Bank of America	139,132
09/28/2026	KRW	9,556,695,681	USD	6,900,000	Bank of America	84,976
10/02/2026	KRW	3,986,207,579	USD	2,900,000	Bank of America	13,667
12/16/2026	KRW	14,961,388,496	USD	10,784,174	Bank of America	165,747
09/02/2026	MXN	7,196,881	USD	422,889	Bank of America	481
09/17/2026	MXN	1,305,786,462	USD	75,524,208	Bank of America	1,202,116
09/29/2026	MXN	311,000,000	USD	18,182,910	Bank of America	73,922
10/15/2026	MXN	376,750,000	USD	21,992,594	Bank of America	93,947
09/16/2026	NOK	480,837,515	EUR	43,850,000	Bank of America	483,875
09/29/2026	NOK	144,440,735	EUR	13,125,000	Bank of America	190,054
09/29/2026	NOK	129,500,000	SEK	129,636,820	Bank of America	296,813
09/02/2026	NOK	3,741,527	USD	400,020	Bank of America	399
09/16/2026	NOK	305,779,268	USD	32,223,998	Bank of America	494,431
09/29/2026	NOK	146,339,720	USD	15,400,000	Bank of America	255,758
10/15/2026	NOK	102,840,000	USD	10,857,054	Bank of America	142,410
09/29/2026	NZD	16,400,000	JPY	1,522,575,360	Bank of America	157,643
09/16/2026	NZD	78,403,000	USD	46,258,789	Bank of America	147,536
09/16/2026	PEN	11,643,754	USD	3,350,000	Bank of America	108,364
09/01/2026	PLN	394,177	EUR	90,946	Bank of America	134
09/01/2026	PLN	3,359,517	USD	899,649	Bank of America	1,871
09/02/2026	PLN	41,971	USD	11,209	Bank of America	54
09/29/2026	PLN	5,221,798	USD	1,400,000	Bank of America	1,247
09/02/2026	SGD	183,323	USD	143,996	Bank of America	247
09/16/2026	SGD	31,415,658	USD	24,713,347	Bank of America	28,389
09/29/2026	SGD	34,344,925	USD	26,900,000	Bank of America	172,657
09/29/2026	TRY	401,117,727	USD	8,100,000	Bank of America	24,518
09/03/2026	TWD	12,725,882	USD	400,000	Bank of America	1,242
09/04/2026	TWD	44,553,934	USD	1,400,000	Bank of America	4,854
09/08/2026	TWD	109,000,799	USD	3,400,000	Bank of America	37,799
09/16/2026	TWD	937,128,666	USD	29,462,115	Bank of America	108,618
09/29/2026	TWD	117,441,756	USD	3,700,000	Bank of America	8,773
09/30/2026	TWD	12,685,877	USD	400,000	Bank of America	640
12/16/2026	TWD	50,599,017	USD	1,600,353	Bank of America	5,455

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/01/2026	USD	52,800,980	AUD	73,664,669	Bank of America	$ 13,767
09/02/2026	USD	27,349,865	BRL	141,141,665	Bank of America	120,124
09/01/2026	USD	3,591,224	CAD	4,976,670	Bank of America	270
09/01/2026	USD	31,613,584	CHF	25,452,897	Bank of America	122,713
09/16/2026	USD	91,476,864	CHF	73,368,932	Bank of America	552,683
09/08/2026	USD	900,000	CLP	825,222,020	Bank of America	15,823
09/14/2026	USD	300,000	CLP	278,256,810	Bank of America	1,849
09/16/2026	USD	4,199,979	CLP	3,870,958,760	Bank of America	52,195
09/17/2026	USD	200,000	CLP	182,794,340	Bank of America	4,132
09/21/2026	USD	600,000	CLP	556,750,885	Bank of America	3,409
09/08/2026	USD	700,000	COP	2,202,021,788	Bank of America	18,053
09/10/2026	USD	300,000	COP	946,426,245	Bank of America	7,023
09/14/2026	USD	100,000	COP	316,958,684	Bank of America	1,965
09/21/2026	USD	400,000	COP	1,244,426,891	Bank of America	15,665
09/24/2026	USD	200,000	COP	616,573,368	Bank of America	9,695
09/01/2026	USD	43,177,120	EUR	37,085,631	Bank of America	98,659
09/01/2026	USD	177,360,342	GBP	130,514,702	Bank of America	513,549
09/01/2026	USD	1,002,455	HUF	314,482,668	Bank of America	2,466
09/01/2026	USD	700,000	ILS	2,091,894	Bank of America	342
09/16/2026	USD	650,000	ILS	1,942,129	Bank of America	163
09/29/2026	USD	1,300,000	ILS	3,845,491	Bank of America	12,782
09/01/2026	USD	51,755,491	JPY	8,251,867,086	Bank of America	96,647
09/16/2026	USD	169,178,790	JPY	26,868,262,423	Bank of America	777,139
09/29/2026	USD	9,049,361	JPY	1,437,500,000	Bank of America	30,140
10/15/2026	USD	141,972	JPY	22,500,000	Bank of America	621
09/01/2026	USD	3,536,863	NZD	5,977,000	Bank of America	494
09/16/2026	USD	4,000,000	PHP	247,280,039	Bank of America	29,545
09/16/2026	USD	16,019,308	SEK	152,145,106	Bank of America	119,709
09/01/2026	USD	1,110,557	SGD	1,410,707	Bank of America	653
10/21/2026	USD	331,357	SGD	419,651	Bank of America	52
09/16/2026	USD	4,900,000	THB	160,066,323	Bank of America	66,937
09/29/2026	USD	1,752,216	ZAR	28,251,681	Bank of America	1,671
09/02/2026	ZAR	2,016,600	USD	124,986	Bank of America	221
09/16/2026	ZAR	454,541,828	USD	27,888,898	Bank of America	303,056
09/29/2026	ZAR	200,644,993	USD	12,400,000	Bank of America	32,467
10/15/2026	ZAR	6,470,000	USD	400,011	Bank of America	387
09/02/2026	AUD	1,758,437	USD	1,258,971	UBS AG	1,084
09/16/2026	AUD	67,463,757	USD	47,237,567	UBS AG	1,095,514
10/02/2026	BRL	35,563,118	USD	6,800,000	UBS AG	13,611
09/01/2026	CAD	4,042,584	USD	2,908,985	UBS AG	7,972
09/16/2026	CAD	105,973,799	USD	75,875,997	UBS AG	640,974
09/01/2026	CNH	500,000	USD	74,386	UBS AG	44
09/16/2026	CNH	145,500,000	USD	21,624,439	UBS AG	60,367
09/16/2026	EUR	6,245,254	PLN	27,000,000	UBS AG	13,359
09/16/2026	EUR	8,353,150	SEK	92,000,000	UBS AG	94,404
09/02/2026	EUR	367,578	USD	425,864	UBS AG	1,129
09/16/2026	EUR	71,217,147	USD	82,079,492	UBS AG	694,507
09/16/2026	GBP	34,366,904	USD	46,093,635	UBS AG	473,972
09/30/2026	INR	28,729,100	USD	300,000	UBS AG	1,187
09/02/2026	JPY	69,509,645	USD	434,034	UBS AG	1,148
09/16/2026	JPY	25,193,073,143	USD	157,618,970	UBS AG	283,133

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/30/2026	KRW	6,007,979,720	USD	4,300,000	UBS AG	$ 91,317
09/16/2026	NOK	84,000,000	EUR	7,615,398	UBS AG	136,817
09/02/2026	NOK	1,827,762	USD	195,348	UBS AG	260
09/16/2026	NOK	445,813,843	USD	46,075,326	UBS AG	1,626,824
09/16/2026	NZD	64,847,135	USD	37,710,416	UBS AG	672,263
09/01/2026	PLN	500,000	EUR	115,391	UBS AG	137
09/02/2026	SEK	24,421,628	USD	2,545,709	UBS AG	4,425
09/16/2026	SEK	432,900,078	USD	45,202,448	UBS AG	36,848
09/16/2026	TRY	24,000,000	USD	478,811	UBS AG	12,297
09/01/2026	USD	2,165,612	AUD	3,010,081	UBS AG	8,624
09/30/2026	USD	100,000	CLP	91,812,000	UBS AG	1,611
09/01/2026	USD	2,847,000	EUR	2,443,462	UBS AG	8,688
09/01/2026	USD	1,130,898	GBP	832,175	UBS AG	3,304
09/02/2026	USD	17,348	GBP	12,762	UBS AG	56
09/01/2026	USD	1,508,669	JPY	240,451,839	UBS AG	3,378
09/16/2026	USD	64,389,456	JPY	10,232,788,832	UBS AG	253,618
09/01/2026	USD	41,875	NOK	390,156	UBS AG	120
09/01/2026	USD	38,677	NZD	65,005	UBS AG	216
09/30/2026	USD	1,600,000	PHP	99,010,360	UBS AG	10,736
09/01/2026	USD	326,983	SEK	3,109,513	UBS AG	2,301
09/16/2026	USD	88,321,216	SEK	836,730,863	UBS AG	880,448
09/01/2026	USD	62,560	ZAR	1,000,000	UBS AG	468
09/16/2026	ZAR	83,000,000	USD	5,056,276	UBS AG	91,615
09/01/2026	AUD	1,200,000	CAD	1,196,586	Bank of America	(3,500)
09/01/2026	AUD	73,664,669	USD	53,014,022	Bank of America	(226,809)
09/02/2026	AUD	72,468,669	USD	51,941,737	Bank of America	(12,387)
09/02/2026	BRL	141,141,665	USD	27,492,719	Bank of America	(262,979)
10/02/2026	BRL	126,878,556	USD	24,450,122	Bank of America	(141,200)
09/01/2026	CAD	200,000	JPY	23,052,639	Bank of America	(4)
09/29/2026	CAD	11,900,000	USD	8,603,348	Bank of America	(6,038)
09/01/2026	CHF	4,216,402	EUR	4,500,000	Bank of America	(10,552)
09/16/2026	CHF	1,868,329	EUR	2,000,000	Bank of America	(9,182)
09/29/2026	CHF	3,268,696	EUR	3,500,000	Bank of America	(13,288)
09/16/2026	CHF	36,567,343	USD	45,551,565	Bank of America	(234,622)
09/29/2026	CHF	5,875,000	USD	7,309,713	Bank of America	(18,347)
09/08/2026	CLP	830,727,000	USD	900,000	Bank of America	(9,925)
09/14/2026	CLP	273,946,430	USD	300,000	Bank of America	(6,468)
09/16/2026	CLP	4,777,816,194	USD	5,250,026	Bank of America	(130,533)
09/17/2026	CLP	185,537,660	USD	200,000	Bank of America	(1,192)
09/21/2026	CLP	551,268,000	USD	600,000	Bank of America	(9,284)
09/24/2026	CLP	368,279,320	USD	400,000	Bank of America	(5,357)
09/28/2026	CLP	457,092,833	USD	500,000	Bank of America	(10,170)
09/30/2026	CLP	370,951,830	USD	400,000	Bank of America	(2,474)
10/02/2026	CLP	279,828,000	USD	300,000	Bank of America	(120)
09/10/2026	COP	967,242,000	USD	300,000	Bank of America	(580)
09/14/2026	COP	317,394,000	USD	100,000	Bank of America	(1,830)
09/21/2026	COP	1,882,410,000	USD	600,000	Bank of America	(18,627)
09/24/2026	COP	624,358,000	USD	200,000	Bank of America	(7,292)
09/25/2026	COP	306,550,316	USD	100,000	Bank of America	(5,403)
09/28/2026	COP	304,909,316	USD	100,000	Bank of America	(5,969)
09/01/2026	EUR	2,700,000	GBP	2,315,698	Bank of America	(1,455)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/01/2026	EUR	600,000	JPY	111,557,338	Bank of America	$ (1,421)
09/02/2026	EUR	100,000	JPY	18,556,830	Bank of America	(15)
09/16/2026	EUR	2,000,000	NOK	21,841,251	Bank of America	(12,465)
09/01/2026	EUR	90,946	PLN	394,435	Bank of America	(204)
09/02/2026	EUR	100,000	PLN	432,909	Bank of America	(6)
09/29/2026	EUR	15,625,000	USD	18,240,008	Bank of America	(70,310)
09/01/2026	GBP	2,313,611	EUR	2,700,000	Bank of America	(1,373)
09/02/2026	GBP	1,027,380	EUR	1,200,000	Bank of America	(1,873)
09/16/2026	GBP	36,371,913	EUR	42,500,000	Bank of America	(112,320)
09/29/2026	GBP	12,595,867	EUR	14,700,000	Bank of America	(26,160)
09/01/2026	GBP	375,000	JPY	81,203,676	Bank of America	(233)
09/01/2026	GBP	130,516,789	USD	177,405,966	Bank of America	(556,345)
09/02/2026	GBP	131,619,702	USD	178,852,444	Bank of America	(508,380)
09/29/2026	HUF	510,874,840	EUR	1,400,000	Bank of America	(5,429)
09/01/2026	HUF	314,482,668	USD	1,001,166	Bank of America	(1,177)
09/02/2026	HUF	133,889,497	USD	426,245	Bank of America	(523)
09/16/2026	HUF	2,187,819,696	USD	6,967,699	Bank of America	(15,309)
09/01/2026	ILS	2,091,894	USD	703,682	Bank of America	(4,025)
09/29/2026	ILS	21,172,832	USD	7,100,000	Bank of America	(12,723)
09/29/2026	JPY	22,591,270	AUD	200,000	Bank of America	(1,517)
09/01/2026	JPY	22,973,093	CAD	200,000	Bank of America	(494)
09/01/2026	JPY	111,278,693	EUR	600,000	Bank of America	(323)
09/02/2026	JPY	111,124,189	EUR	600,000	Bank of America	(1,265)
09/29/2026	JPY	215,929,489	GBP	1,000,000	Bank of America	(246)
10/15/2026	JPY	22,500,000	USD	142,181	Bank of America	(830)
09/01/2026	MXN	2,363,731	USD	139,136	Bank of America	(75)
09/01/2026	NOK	875,215	USD	93,912	Bank of America	(245)
09/29/2026	NZD	1,195,139	AUD	1,000,000	Bank of America	(8,644)
09/01/2026	NZD	5,977,000	USD	3,542,397	Bank of America	(6,027)
09/02/2026	NZD	4,972,000	USD	2,942,086	Bank of America	(271)
09/29/2026	NZD	11,446,077	USD	6,792,518	Bank of America	(15,151)
09/16/2026	PHP	85,333,025	USD	1,400,000	Bank of America	(29,849)
09/16/2026	PLN	1,937,605	EUR	450,000	Bank of America	(3,075)
09/29/2026	PLN	6,047,897	EUR	1,400,000	Bank of America	(5,077)
09/16/2026	PLN	34,863,966	USD	9,397,501	Bank of America	(41,883)
10/15/2026	PLN	7,660,000	USD	2,056,073	Bank of America	(511)
09/16/2026	SEK	15,896,898	EUR	1,450,000	Bank of America	(24,029)
09/29/2026	SEK	8,257,694	EUR	750,000	Bank of America	(8,557)
09/01/2026	SEK	4,116,978	USD	432,457	Bank of America	(2,581)
09/16/2026	SEK	32,358,116	USD	3,414,286	Bank of America	(32,770)
09/29/2026	SEK	48,660,650	USD	5,100,000	Bank of America	(11,079)
10/15/2026	SEK	19,780,000	USD	2,085,381	Bank of America	(14,883)
09/01/2026	SGD	1,410,707	USD	1,110,282	Bank of America	(378)
10/21/2026	SGD	2,817,634	USD	2,225,137	Bank of America	(679)
09/16/2026	THB	21,078,604	USD	650,000	Bank of America	(13,550)
10/01/2026	TWD	6,314,475	USD	200,000	Bank of America	(566)
09/02/2026	USD	2,406,747	AUD	3,360,000	Bank of America	(950)
09/16/2026	USD	57,844,880	AUD	82,919,000	Bank of America	(1,560,807)
10/15/2026	USD	14,246,195	AUD	20,134,000	Bank of America	(171,587)
09/16/2026	USD	167,463,352	CAD	233,575,833	Bank of America	(1,186,969)
09/29/2026	USD	22,658,739	CAD	31,400,000	Bank of America	(26,601)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/02/2026	USD	31,473,901	CHF	25,453,407	Bank of America	$ (21,002)
09/29/2026	USD	2,784,024	CHF	2,250,000	Bank of America	(8,414)
10/15/2026	USD	14,190,792	CHF	11,429,000	Bank of America	(19,809)
09/01/2026	USD	129,878,331	CNH	873,646,214	Bank of America	(172,311)
09/02/2026	USD	140,992	CNH	947,563	Bank of America	(72)
09/16/2026	USD	11,154,120	CNH	75,087,256	Bank of America	(36,620)
09/29/2026	USD	1,100,000	CNH	7,375,966	Bank of America	(521)
10/21/2026	USD	218,859	CNH	1,465,222	Bank of America	(44)
09/02/2026	USD	43,473,693	EUR	37,512,474	Bank of America	(102,321)
09/16/2026	USD	197,854,019	EUR	171,452,000	Bank of America	(1,420,569)
09/29/2026	USD	2,453,831	EUR	2,125,000	Bank of America	(17,248)
10/15/2026	USD	30,109	EUR	26,000	Bank of America	(145)
09/02/2026	USD	6,330,330	GBP	4,674,000	Bank of America	(2,917)
09/16/2026	USD	32,673,549	GBP	24,395,000	Bank of America	(381,997)
10/15/2026	USD	52,763	GBP	39,000	Bank of America	(86)
09/02/2026	USD	300,000	HUF	94,459,219	Bank of America	(347)
09/16/2026	USD	1,964,349	HUF	619,815,366	Bank of America	(5,282)
09/29/2026	USD	600,000	HUF	188,940,252	Bank of America	(88)
09/16/2026	USD	4,300,000	IDR	78,114,951,060	Bank of America	(103,069)
09/03/2026	USD	5,700,000	INR	546,874,530	Bank of America	(44,189)
09/08/2026	USD	2,600,000	INR	248,338,688	Bank of America	(7,428)
09/10/2026	USD	1,600,000	INR	152,651,030	Bank of America	(2,538)
09/11/2026	USD	1,800,000	INR	171,756,880	Bank of America	(2,988)
09/15/2026	USD	11,500,000	INR	1,097,872,695	Bank of America	(21,575)
09/16/2026	USD	45,188,522	INR	4,350,220,038	Bank of America	(461,538)
09/24/2026	USD	5,700,000	INR	546,446,460	Bank of America	(31,127)
09/28/2026	USD	2,600,000	INR	248,669,600	Bank of America	(7,332)
10/01/2026	USD	1,800,000	INR	172,376,280	Bank of America	(7,009)
12/16/2026	USD	11,071,729	INR	1,066,023,680	Bank of America	(38,101)
09/02/2026	USD	50,200,099	JPY	8,021,865,735	Bank of America	(22,730)
09/08/2026	USD	10,000,000	KRW	14,220,800,000	Bank of America	(391,784)
09/10/2026	USD	2,300,000	KRW	3,162,367,447	Bank of America	(10,934)
09/14/2026	USD	1,200,000	KRW	1,696,836,000	Bank of America	(40,033)
09/16/2026	USD	43,956,014	KRW	66,541,206,243	Bank of America	(4,672,746)
09/18/2026	USD	900,000	KRW	1,273,626,000	Bank of America	(30,794)
09/21/2026	USD	900,000	KRW	1,269,441,000	Bank of America	(27,765)
09/28/2026	USD	10,000,000	KRW	13,811,600,000	Bank of America	(94,880)
12/16/2026	USD	112,834	KRW	157,241,136	Bank of America	(2,248)
09/01/2026	USD	138,692	MXN	2,363,732	Bank of America	(369)
09/02/2026	USD	422,613	MXN	7,196,880	Bank of America	(758)
09/17/2026	USD	10,385,205	MXN	181,172,739	Bank of America	(260,271)
10/15/2026	USD	280,462	MXN	4,800,000	Bank of America	(932)
09/01/2026	USD	93,501	NOK	875,215	Bank of America	(166)
09/02/2026	USD	7,586	NOK	71,037	Bank of America	(16)
09/16/2026	USD	174,969	NOK	1,668,454	Bank of America	(3,556)
09/02/2026	USD	1,403,145	NZD	2,372,000	Bank of America	(311)
09/16/2026	USD	28,318,552	NZD	48,716,000	Bank of America	(516,193)
09/29/2026	USD	1,371,025	NZD	2,346,077	Bank of America	(18,117)
10/15/2026	USD	1,147,198	NZD	1,948,000	Bank of America	(6,726)
09/16/2026	USD	1,150,000	PEN	3,914,263	Bank of America	(12,593)
09/01/2026	USD	900,001	PLN	3,359,259	Bank of America	(1,450)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/02/2026	USD	1,100,024	PLN	4,106,761	Bank of America	$ (2,017)
09/16/2026	USD	23,012,533	PLN	85,854,640	Bank of America	(26,245)
09/01/2026	USD	429,689	SEK	4,116,979	Bank of America	(188)
09/02/2026	USD	228,148	SEK	2,189,036	Bank of America	(434)
09/02/2026	USD	144,058	SGD	183,323	Bank of America	(184)
09/16/2026	USD	45,577,434	SGD	58,261,663	Bank of America	(307,159)
09/03/2026	USD	400,000	TWD	12,972,606	Bank of America	(9,021)
09/04/2026	USD	1,400,000	TWD	45,252,499	Bank of America	(26,881)
09/08/2026	USD	3,400,000	TWD	108,044,711	Bank of America	(7,645)
09/14/2026	USD	7,000,000	TWD	224,985,829	Bank of America	(98,474)
09/16/2026	USD	33,965,516	TWD	1,078,021,784	Bank of America	(51,045)
09/18/2026	USD	600,000	TWD	19,195,020	Bank of America	(5,765)
09/21/2026	USD	2,100,000	TWD	66,881,460	Bank of America	(11,063)
09/24/2026	USD	400,000	TWD	12,708,720	Bank of America	(1,215)
09/29/2026	USD	1,400,000	TWD	44,489,375	Bank of America	(4,960)
12/16/2026	USD	20,237,038	TWD	639,796,748	Bank of America	(67,524)
09/01/2026	USD	1,251,973	ZAR	20,222,639	Bank of America	(3,704)
09/02/2026	USD	47,784	ZAR	771,858	Bank of America	(139)
09/16/2026	USD	331,945	ZAR	5,390,099	Bank of America	(2,364)
09/01/2026	ZAR	20,222,638	USD	1,256,057	Bank of America	(380)
09/01/2026	AUD	3,010,081	USD	2,167,258	UBS AG	(10,271)
09/02/2026	BRL	45,126,971	USD	8,800,000	UBS AG	(93,884)
09/16/2026	EUR	1,869,595	NOK	21,000,000	UBS AG	(74,017)
09/01/2026	EUR	115,391	PLN	500,000	UBS AG	(137)
09/01/2026	EUR	2,443,480	USD	2,846,113	UBS AG	(7,780)
09/01/2026	GBP	832,175	USD	1,131,013	UBS AG	(3,420)
09/02/2026	GBP	12,762	USD	17,351	UBS AG	(58)
09/30/2026	IDR	5,327,926,000	USD	300,000	UBS AG	(13)
09/01/2026	JPY	240,451,839	USD	1,507,050	UBS AG	(1,759)
09/01/2026	NOK	390,156	USD	41,886	UBS AG	(131)
09/01/2026	NZD	65,005	USD	38,707	UBS AG	(246)
09/02/2026	NZD	381,618	USD	225,919	UBS AG	(124)
09/16/2026	PLN	16,500,000	EUR	3,851,873	UBS AG	(49,226)
09/16/2026	SEK	18,000,000	EUR	1,640,306	UBS AG	(25,437)
09/01/2026	SEK	3,109,513	USD	326,624	UBS AG	(1,943)
09/24/2026	TWD	12,663,520	USD	400,000	UBS AG	(212)
09/02/2026	USD	1,259,263	AUD	1,758,437	UBS AG	(791)
09/16/2026	USD	63,517,073	AUD	90,599,937	UBS AG	(1,391,470)
09/02/2026	USD	8,800,000	BRL	45,713,781	UBS AG	(19,326)
09/01/2026	USD	2,908,560	CAD	4,042,584	UBS AG	(8,396)
09/16/2026	USD	49,599,056	CAD	69,513,459	UBS AG	(592,212)
09/01/2026	USD	74,386	CNH	500,000	UBS AG	(44)
09/16/2026	USD	5,190,961	CNH	35,000,000	UBS AG	(25,316)
09/02/2026	USD	426,056	EUR	367,578	UBS AG	(938)
09/16/2026	USD	38,235,020	EUR	33,054,651	UBS AG	(183,616)
09/16/2026	USD	55,617,897	GBP	41,425,060	UBS AG	(513,605)
09/30/2026	USD	4,400,000	IDR	78,446,930,000	UBS AG	(16,933)
09/30/2026	USD	9,300,000	INR	892,470,550	UBS AG	(56,386)
09/02/2026	USD	434,027	JPY	69,509,645	UBS AG	(1,155)
09/02/2026	USD	195,219	NOK	1,827,762	UBS AG	(388)
09/16/2026	USD	69,489,359	NOK	663,418,248	UBS AG	(1,496,497)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

SETTLEMENT DATE	CURRENCY PURCHASED		CURRENCY SOLD		COUNTERPARTY	UNREALIZED APPRECIATION (DEPRECIATION)
09/02/2026	USD	225,646	NZD	381,618	UBS AG	$ (148)
09/16/2026	USD	13,401,645	NZD	22,962,693	UBS AG	(189,853)
09/02/2026	USD	2,546,204	SEK	24,421,628	UBS AG	(3,931)
09/16/2026	USD	30,143	TRY	1,500,000	UBS AG	(551)
09/24/2026	USD	1,700,000	TWD	54,032,290	UBS AG	(5,801)
09/16/2026	USD	1,250,903	ZAR	21,000,000	UBS AG	(51,576)
09/01/2026	ZAR	1,000,000	USD	62,567	UBS AG	(474)
Net Unrealized Appreciation (Depreciation)						$ 5,089,135

AUD - Australian Dollars
BRL - Brazilian Real
CAD - Canadian Dollar
CHF - Swiss Franc
CLP - Chilean Peso
CNH - Chinese Offshore Renminbi
COP - Colombian Peso
CZK - Czech 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

Interest rate swap contracts outstanding as of August 31, 2026 were as follows:

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	1 mo. SARON	0.16%	09/16/2028	CHF 1,150,000	$ 2,063
Receive	1 mo. SARON	0.19%	09/16/2028	CHF 1,150,000	1,066
Receive	1 mo. SARON	0.30%	09/16/2028	CHF 3,450,000	(5,945)
Receive	1 mo. SARON	0.35%	09/16/2028	CHF 2,300,000	(6,939)
Receive	1 mo. SARON	0.20%	09/16/2028	CHF 2,300,000	1,670
Receive	1 mo. SARON	0.23%	09/16/2028	CHF 2,300,000	284
Receive	1 mo. SARON	0.27%	09/16/2028	CHF 3,450,000	(3,432)
Receive	1 mo. SARON	0.32%	09/16/2028	CHF 2,300,000	(5,206)
Receive	1 mo. SARON	0.14%	09/16/2028	CHF 3,450,000	8,096
Receive	1 mo. SARON	0.32%	09/16/2028	CHF 1,150,000	(2,430)
Receive	1 mo. SARON	0.07%	09/16/2028	CHF 2,300,000	9,188
Receive	1 mo. SARON	0.27%	09/16/2028	CHF 2,300,000	(2,028)
Receive	1 mo. SARON	0.32%	09/16/2028	CHF 3,450,000	(7,679)
Receive	1 mo. SARON	0.41%	09/16/2028	CHF 3,450,000	(15,263)
Receive	1 mo. SARON	0.23%	09/16/2028	CHF 1,150,000	113
Receive	1 mo. SARON	0.07%	09/16/2028	CHF 1,150,000	4,562
Receive	1 mo. SARON	0.45%	09/16/2028	CHF 2,300,000	(12,429)
Receive	1 mo. SARON	0.39%	09/16/2031	CHF 450,000	1,872
Receive	1 mo. SARON	0.57%	09/16/2031	CHF 1,800,000	(13,069)
Receive	1 mo. SARON	0.44%	09/16/2031	CHF 450,000	532
Receive	1 mo. SARON	0.35%	09/16/2031	CHF 1,350,000	8,801
Receive	1 mo. SARON	0.54%	09/16/2031	CHF 1,350,000	(7,371)
Receive	1 mo. SARON	0.51%	09/16/2031	CHF 1,350,000	(4,858)
Receive	1 mo. SARON	0.38%	09/16/2031	CHF 450,000	2,263
Receive	1 mo. SARON	0.38%	09/16/2031	CHF 900,000	4,108
Receive	1 mo. SARON	0.47%	09/16/2031	CHF 450,000	(418)
Receive	1 mo. SARON	0.47%	09/16/2031	CHF 900,000	(976)
Receive	1 mo. SARON	0.43%	09/16/2031	CHF 450,000	727
Receive	1 mo. SARON	0.43%	09/16/2031	CHF 450,000	615
Receive	1 mo. SARON	0.28%	09/16/2031	CHF 900,000	9,638
Receive	1 mo. SARON	0.49%	09/16/2031	CHF 1,350,000	(2,805)
Receive	1 mo. SARON	0.57%	09/16/2031	CHF 900,000	(6,423)
Receive	1 mo. SARON	0.43%	09/16/2031	CHF 1,800,000	3,020
Receive	1 mo. SARON	0.43%	09/16/2031	CHF 900,000	1,314
Receive	1 mo. SARON	0.46%	09/16/2031	CHF 450,000	(69)
Receive	1 mo. SARON	0.44%	09/16/2031	CHF 1,350,000	1,762
Receive	1 mo. SARON	0.68%	09/16/2036	CHF 500,000	1,689
Receive	1 mo. SARON	0.64%	09/16/2036	CHF 500,000	3,880
Receive	1 mo. SARON	0.65%	09/16/2036	CHF 500,000	3,271
Receive	1 mo. SARON	0.73%	09/16/2036	CHF 500,000	(1,386)
Receive	1 mo. SARON	0.56%	09/16/2036	CHF 250,000	4,436
Receive	1 mo. SARON	0.68%	09/16/2036	CHF 500,000	1,658
Receive	1 mo. SARON	0.82%	09/16/2036	CHF 500,000	(6,835)
Receive	1 mo. SARON	0.70%	09/16/2036	CHF 500,000	319
Receive	1 mo. SARON	0.69%	09/16/2036	CHF 500,000	973
Receive	1 mo. SARON	0.71%	09/16/2036	CHF 500,000	75
Receive	1 mo. SARON	0.67%	09/16/2036	CHF 500,000	2,450
Receive	1 mo. SARON	0.66%	09/16/2036	CHF 250,000	1,377
Receive	1 mo. SARON	0.61%	09/16/2036	CHF 500,000	5,798

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	1 mo. SARON	0.71%	09/16/2036	CHF 500,000	$ (107)
Receive	1 mo. SARON	0.71%	09/16/2036	CHF 250,000	7
Receive	1 mo. SARON	0.64%	09/16/2036	CHF 500,000	4,306
Receive	1 mo. SARON	0.70%	09/16/2036	CHF 250,000	342
Receive	1 mo. SARON	0.81%	09/16/2036	CHF 1,000,000	(13,061)
Receive	1 mo. SARON	0.76%	09/16/2036	CHF 750,000	(4,362)
Receive	1 mo. SARON	0.65%	09/16/2036	CHF 250,000	1,605
Receive	1 mo. SARON	0.68%	09/16/2036	CHF 250,000	875
Receive	1 mo. SARON	0.78%	09/16/2036	CHF 500,000	(4,460)
Receive	1 mo. SARON	0.66%	09/16/2036	CHF 750,000	4,770
Receive	1 mo. WIBOR	3.79%	09/16/2028	PLN 15,000,000	37,240
Receive	1 mo. WIBOR	4.32%	09/16/2028	PLN 10,000,000	(2,120)
Receive	1 mo. WIBOR	3.85%	09/16/2028	PLN 5,000,000	10,824
Receive	1 mo. WIBOR	3.90%	09/16/2028	PLN 20,000,000	38,148
Receive	1 mo. WIBOR	4.25%	09/16/2028	PLN 5,000,000	605
Receive	1 mo. WIBOR	4.47%	09/16/2028	PLN 5,000,000	(4,819)
Receive	1 mo. WIBOR	4.65%	09/16/2028	PLN 15,000,000	(28,158)
Receive	1 mo. WIBOR	4.45%	09/16/2028	PLN 15,000,000	(12,830)
Receive	1 mo. WIBOR	3.93%	09/16/2028	PLN 5,000,000	8,805
Receive	1 mo. WIBOR	4.12%	09/16/2028	PLN 10,000,000	8,174
Receive	1 mo. WIBOR	4.17%	09/16/2028	PLN 10,000,000	5,500
Receive	1 mo. WIBOR	4.55%	09/16/2028	PLN 5,000,000	(6,863)
Receive	1 mo. WIBOR	4.56%	09/16/2028	PLN 5,000,000	(7,166)
Receive	1 mo. WIBOR	4.11%	09/16/2031	PLN 2,000,000	9,907
Receive	1 mo. WIBOR	4.30%	09/16/2031	PLN 4,000,000	10,725
Receive	1 mo. WIBOR	4.72%	09/16/2031	PLN 4,000,000	(8,816)
Receive	1 mo. WIBOR	4.16%	09/16/2031	PLN 8,000,000	34,369
Receive	1 mo. WIBOR	4.24%	09/16/2031	PLN 4,000,000	13,755
Receive	1 mo. WIBOR	4.65%	09/16/2031	PLN 8,000,000	(11,055)
Receive	1 mo. WIBOR	4.87%	09/16/2031	PLN 2,000,000	(8,013)
Receive	1 mo. WIBOR	4.26%	09/16/2031	PLN 4,000,000	12,722
Receive	1 mo. WIBOR	3.88%	09/16/2031	PLN 4,000,000	30,337
Receive	1 mo. WIBOR	4.73%	09/16/2031	PLN 2,000,000	(4,678)
Receive	1 mo. WIBOR	4.48%	09/16/2031	PLN 4,000,000	2,575
Receive	1 mo. WIBOR	4.63%	09/16/2031	PLN 2,000,000	(2,259)
Receive	1 mo. WIBOR	4.40%	09/16/2031	PLN 2,000,000	3,073
Receive	1 mo. WIBOR	4.69%	09/16/2031	PLN 2,000,000	(3,739)
Receive	1 mo. WIBOR	4.02%	09/16/2031	PLN 4,000,000	23,949
Receive	1 mo. WIBOR	4.61%	03/17/2032	PLN 2,000,000	764
Receive	1 mo. WIBOR	4.72%	09/16/2036	PLN 1,000,000	4,120
Receive	1 mo. WIBOR	4.90%	09/16/2036	PLN 2,000,000	712
Receive	1 mo. WIBOR	4.79%	09/16/2036	PLN 2,000,000	5,121
Receive	1 mo. WIBOR	4.56%	09/16/2036	PLN 2,000,000	15,019
Receive	1 mo. WIBOR	5.05%	09/16/2036	PLN 1,000,000	(2,825)
Receive	1 mo. WIBOR	4.49%	09/16/2036	PLN 2,000,000	17,972
Receive	1 mo. WIBOR	4.79%	09/16/2036	PLN 1,000,000	2,664
Receive	1 mo. WIBOR	5.00%	09/16/2036	PLN 4,000,000	(6,477)
Receive	1 mo. WIBOR	4.50%	09/16/2036	PLN 2,000,000	17,515
Receive	1 mo. WIBOR	4.73%	09/16/2036	PLN 1,000,000	3,850
Receive	1 mo. WIBOR	4.94%	09/16/2036	PLN 1,000,000	(372)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	1 mo. WIBOR	4.84%	09/16/2036	PLN	1,000,000	$ 1,604
Receive	1 mo. WIBOR	4.55%	09/16/2036	PLN	5,000,000	38,432
Receive	1 mo. WIBOR	4.82%	09/16/2036	PLN	1,000,000	1,937
Receive	1 mo. WIBOR	4.61%	09/16/2036	PLN	2,000,000	12,732
Receive	1 mo. WIBOR	4.42%	09/16/2036	PLN	1,000,000	10,390
Receive	1 mo. WIBOR	4.91%	09/16/2036	PLN	2,000,000	504
Receive	1 mo. WIBOR	4.70%	09/16/2036	PLN	3,000,000	13,296
Receive	28D TIIE	7.41%	09/14/2028	MXN	100,000,000	(20,165)
Receive	28D TIIE	7.34%	09/14/2028	MXN	50,000,000	(6,448)
Receive	28D TIIE	7.26%	09/14/2028	MXN	50,000,000	(2,098)
Receive	28D TIIE	7.27%	09/14/2028	MXN	50,000,000	(2,511)
Receive	28D TIIE	7.19%	09/14/2028	MXN	50,000,000	1,756
Receive	28D TIIE	7.53%	09/14/2028	MXN	25,000,000	(8,345)
Receive	28D TIIE	7.38%	09/14/2028	MXN	50,000,000	(8,871)
Receive	28D TIIE	7.78%	09/14/2028	MXN	50,000,000	(30,566)
Receive	28D TIIE	7.85%	09/14/2028	MXN	50,000,000	(34,585)
Receive	28D TIIE	7.63%	09/14/2028	MXN	50,000,000	(22,196)
Receive	28D TIIE	7.08%	09/14/2028	MXN	25,000,000	3,975
Receive	28D TIIE	8.03%	09/14/2028	MXN	25,000,000	(22,180)
Receive	28D TIIE	7.37%	09/14/2028	MXN	50,000,000	(7,990)
Receive	28D TIIE	7.79%	09/14/2028	MXN	50,000,000	(31,006)
Receive	28D TIIE	7.03%	09/14/2028	MXN	100,000,000	21,408
Receive	28D TIIE	7.73%	09/11/2031	MXN	20,000,000	8,073
Receive	28D TIIE	8.30%	09/11/2031	MXN	20,000,000	(19,820)
Receive	28D TIIE	7.93%	09/11/2031	MXN	30,000,000	(2,938)
Receive	28D TIIE	8.00%	09/11/2031	MXN	30,000,000	(8,260)
Receive	28D TIIE	8.39%	09/11/2031	MXN	20,000,000	(24,347)
Receive	28D TIIE	7.89%	09/11/2031	MXN	50,000,000	303
Receive	28D TIIE	7.50%	09/11/2031	MXN	50,000,000	47,403
Receive	28D TIIE	7.77%	09/11/2031	MXN	10,000,000	2,936
Receive	28D TIIE	7.69%	09/11/2031	MXN	30,000,000	14,495
Receive	28D TIIE	7.59%	09/11/2031	MXN	30,000,000	22,019
Receive	28D TIIE	8.35%	09/11/2031	MXN	30,000,000	(33,951)
Receive	28D TIIE	8.12%	09/11/2031	MXN	20,000,000	(11,012)
Receive	28D TIIE	8.02%	09/11/2031	MXN	20,000,000	(6,485)
Receive	28D TIIE	8.28%	09/04/2036	MXN	5,000,000	2,237
Receive	28D TIIE	8.40%	09/04/2036	MXN	15,000,000	(509)
Receive	28D TIIE	8.31%	09/04/2036	MXN	35,000,000	10,396
Receive	28D TIIE	8.12%	09/04/2036	MXN	5,000,000	5,396
Receive	28D TIIE	8.48%	09/04/2036	MXN	15,000,000	(5,623)
Receive	28D TIIE	8.00%	09/04/2036	MXN	15,000,000	23,260
Receive	28D TIIE	7.95%	09/04/2036	MXN	35,000,000	61,995
Receive	28D TIIE	8.73%	09/04/2036	MXN	20,000,000	(27,555)
Receive	28D TIIE	8.49%	09/04/2036	MXN	10,000,000	(4,250)
Receive	28D TIIE	8.41%	09/04/2036	MXN	15,000,000	(1,411)
Receive	28D TIIE	8.30%	09/04/2036	MXN	10,000,000	3,372
Receive	3 mo. BKBM	4.03%	12/16/2028	NZD	4,000,000	(7,809)
Receive	3 mo. BKBM	3.81%	12/16/2028	NZD	4,000,000	2,000
Receive	3 mo. BKBM	3.88%	12/16/2028	NZD	4,000,000	–
Receive	3 mo. BKBM	3.93%	12/16/2028	NZD	4,000,000	(3,351)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	3 mo. BKBM	3.88%	12/16/2028	NZD	2,000,000	$ (524)
Receive	3 mo. BKBM	3.83%	12/16/2028	NZD	2,000,000	558
Receive	3 mo. BKBM	3.95%	12/16/2028	NZD	4,000,000	(4,157)
Receive	3 mo. BKBM	3.90%	12/16/2028	NZD	2,000,000	(997)
Receive	3 mo. BKBM	4.08%	12/16/2031	NZD	750,000	1,491
Receive	3 mo. BKBM	4.00%	12/16/2031	NZD	750,000	3,042
Receive	3 mo. BKBM	4.26%	12/16/2031	NZD	750,000	(2,069)
Receive	3 mo. BKBM	4.17%	12/16/2031	NZD	1,500,000	(638)
Receive	3 mo. BKBM	4.13%	12/16/2031	NZD	2,250,000	1,549
Receive	3 mo. BKBM	4.15%	12/16/2031	NZD	1,500,000	(121)
Receive	3 mo. BKBM	4.15%	12/16/2031	NZD	1,500,000	38
Receive	3 mo. BKBM	4.44%	12/16/2036	NZD	1,200,000	3,648
Receive	3 mo. BKBM	4.51%	12/16/2036	NZD	800,000	(55)
Receive	3 mo. BKBM	4.33%	12/16/2036	NZD	400,000	3,416
Receive	3 mo. BKBM	4.35%	12/16/2036	NZD	400,000	2,900
Receive	3 mo. BKBM	4.58%	12/16/2036	NZD	800,000	(2,734)
Receive	3 mo. BKBM	4.52%	12/16/2036	NZD	1,200,000	(599)
Receive	3 mo. BKBM	4.41%	12/16/2036	NZD	800,000	3,622
Receive	3 mo. BUBOR	5.30%	12/16/2028	HUF	400,000,000	1,541
Receive	3 mo. BUBOR	5.09%	12/16/2031	HUF	150,000,000	3,002
Receive	3 mo. BUBOR	4.87%	12/16/2031	HUF	150,000,000	7,563
Receive	3 mo. BUBOR	5.03%	12/16/2036	HUF	75,000,000	2,714
Receive	3 mo. BUBOR	4.85%	12/16/2036	HUF	75,000,000	5,992
Receive	3 mo. NIBOR	4.88%	12/16/2028	NOK	20,000,000	3,522
Receive	3 mo. NIBOR	4.94%	12/16/2028	NOK	30,000,000	1,479
Receive	3 mo. NIBOR	4.81%	12/16/2028	NOK	30,000,000	8,968
Receive	3 mo. NIBOR	4.82%	12/16/2028	NOK	10,000,000	2,930
Receive	3 mo. NIBOR	4.89%	12/16/2028	NOK	20,000,000	2,928
Receive	3 mo. NIBOR	4.84%	12/16/2028	NOK	200,000,000	51,468
Receive	3 mo. NIBOR	4.94%	12/16/2028	NOK	20,000,000	1,145
Receive	3 mo. NIBOR	5.03%	12/16/2028	NOK	40,000,000	(4,764)
Receive	3 mo. NIBOR	4.89%	12/16/2028	NOK	20,000,000	3,086
Receive	3 mo. NIBOR	4.52%	12/16/2031	NOK	8,000,000	4,433
Receive	3 mo. NIBOR	4.49%	12/16/2031	NOK	16,000,000	11,322
Receive	3 mo. NIBOR	4.52%	12/16/2031	NOK	8,000,000	4,488
Receive	3 mo. NIBOR	4.56%	12/16/2031	NOK	76,000,000	30,614
Receive	3 mo. NIBOR	4.62%	12/16/2031	NOK	8,000,000	803
Receive	3 mo. NIBOR	4.65%	12/16/2031	NOK	12,000,000	(192)
Receive	3 mo. NIBOR	4.63%	12/16/2031	NOK	8,000,000	356
Receive	3 mo. NIBOR	4.59%	12/16/2031	NOK	8,000,000	1,938
Receive	3 mo. NIBOR	4.67%	12/16/2031	NOK	8,000,000	(1,003)
Receive	3 mo. NIBOR	4.59%	12/16/2031	NOK	8,000,000	2,013
Receive	3 mo. NIBOR	4.58%	12/16/2031	NOK	8,000,000	2,143
Receive	3 mo. NIBOR	4.42%	12/16/2036	NOK	2,000,000	1,396
Receive	3 mo. NIBOR	4.37%	12/16/2036	NOK	42,000,000	47,344
Receive	3 mo. NIBOR	4.46%	12/16/2036	NOK	6,000,000	2,077
Receive	3 mo. NIBOR	4.41%	12/16/2036	NOK	4,000,000	3,166
Receive	3 mo. NIBOR	4.48%	12/16/2036	NOK	6,000,000	1,187
Receive	3 mo. NIBOR	4.46%	12/16/2036	NOK	4,000,000	1,571
Receive	3 mo. NIBOR	4.45%	12/16/2036	NOK	8,000,000	3,957

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	3 mo. NIBOR	4.52%	12/16/2036	NOK	8,000,000	$ (1,301)
Receive	3 mo. NIBOR	4.36%	12/16/2036	NOK	8,000,000	9,893
Receive	3 mo. NIBOR	4.34%	12/16/2036	NOK	4,000,000	5,642
Receive	3 mo. NIBOR	4.51%	12/16/2036	NOK	8,000,000	(182)
Receive	3 mo. NIBOR	4.39%	12/16/2036	NOK	4,000,000	3,776
Receive	3 mo. NIBOR	4.40%	12/16/2036	NOK	6,000,000	5,512
Receive	3 mo. PRIBOR	4.52%	12/16/2028	CZK	30,000,000	5,537
Receive	3 mo. PRIBOR	4.30%	12/16/2028	CZK	60,000,000	23,168
Receive	3 mo. PRIBOR	4.66%	12/16/2028	CZK	120,000,000	5,950
Receive	3 mo. PRIBOR	4.69%	12/16/2028	CZK	30,000,000	913
Receive	3 mo. PRIBOR	4.71%	12/16/2028	CZK	60,000,000	513
Receive	3 mo. PRIBOR	4.56%	12/16/2028	CZK	30,000,000	4,224
Receive	3 mo. PRIBOR	4.51%	12/16/2031	CZK	25,000,000	14,463
Receive	3 mo. PRIBOR	4.52%	12/16/2031	CZK	12,500,000	6,938
Receive	3 mo. PRIBOR	4.59%	12/16/2031	CZK	12,500,000	5,122
Receive	3 mo. PRIBOR	4.71%	12/16/2031	CZK	25,000,000	3,727
Receive	3 mo. PRIBOR	4.66%	12/16/2031	CZK	37,500,000	9,276
Receive	3 mo. PRIBOR	4.62%	12/16/2031	CZK	25,000,000	8,668
Receive	3 mo. PRIBOR	4.63%	12/16/2031	CZK	25,000,000	7,893
Receive	3 mo. PRIBOR	4.54%	12/16/2036	CZK	10,000,000	11,961
Receive	3 mo. PRIBOR	4.66%	12/16/2036	CZK	10,000,000	7,587
Receive	3 mo. PRIBOR	4.76%	12/16/2036	CZK	25,000,000	9,574
Receive	3 mo. PRIBOR	4.75%	12/16/2036	CZK	10,000,000	4,099
Receive	3 mo. PRIBOR	4.64%	12/16/2036	CZK	10,000,000	8,358
Receive	3 mo. PRIBOR	4.71%	12/16/2036	CZK	20,000,000	11,166
Receive	3 mo. PRIBOR	4.74%	12/16/2036	CZK	10,000,000	4,254
Receive	3 mo. SORA	1.84%	09/16/2028	SGD	4,000,000	(5,186)
Receive	3 mo. SORA	1.64%	09/16/2028	SGD	2,000,000	3,496
Receive	3 mo. SORA	1.66%	09/16/2028	SGD	2,000,000	2,692
Receive	3 mo. SORA	1.58%	09/16/2028	SGD	2,000,000	5,196
Receive	3 mo. SORA	1.60%	09/16/2028	SGD	2,000,000	4,670
Receive	3 mo. SORA	1.54%	09/16/2028	SGD	2,000,000	6,618
Receive	3 mo. SORA	1.76%	09/16/2028	SGD	6,000,000	(917)
Receive	3 mo. SORA	1.60%	09/16/2028	SGD	4,000,000	9,465
Receive	3 mo. SORA	1.70%	09/16/2028	SGD	4,000,000	3,128
Receive	3 mo. SORA	1.61%	09/16/2028	SGD	4,000,000	9,032
Receive	3 mo. SORA	1.75%	09/16/2028	SGD	4,000,000	130
Receive	3 mo. SORA	1.76%	09/16/2028	SGD	2,000,000	(120)
Receive	3 mo. SORA	1.77%	09/16/2028	SGD	4,000,000	(982)
Receive	3 mo. SORA	1.60%	09/16/2028	SGD	8,000,000	19,300
Receive	3 mo. SORA	1.83%	09/16/2028	SGD	4,000,000	(4,568)
Receive	3 mo. SORA	1.66%	09/16/2028	SGD	2,000,000	2,677
Receive	3 mo. SORA	1.90%	09/16/2028	SGD	2,000,000	(4,664)
Receive	3 mo. SORA	1.95%	03/17/2029	SGD	4,000,000	–
Receive	3 mo. SORA	2.16%	09/16/2031	SGD	750,000	(1,312)
Receive	3 mo. SORA	1.94%	09/16/2031	SGD	1,500,000	9,851
Receive	3 mo. SORA	1.92%	09/16/2031	SGD	750,000	5,331
Receive	3 mo. SORA	2.02%	09/16/2031	SGD	750,000	2,772
Receive	3 mo. SORA	1.86%	09/16/2031	SGD	1,500,000	14,047
Receive	3 mo. SORA	1.96%	09/16/2031	SGD	1,500,000	8,956

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	3 mo. SORA	2.01%	09/16/2031	SGD 1,500,000	$ 6,019
Receive	3 mo. SORA	1.91%	09/16/2031	SGD 2,250,000	17,462
Receive	3 mo. SORA	1.78%	09/16/2031	SGD 750,000	9,443
Receive	3 mo. SORA	2.11%	09/16/2031	SGD 750,000	171
Receive	3 mo. SORA	2.23%	09/16/2031	SGD 750,000	(3,298)
Receive	3 mo. SORA	2.15%	09/16/2031	SGD 2,250,000	(3,306)
Receive	3 mo. SORA	2.20%	09/16/2031	SGD 1,500,000	(4,750)
Receive	3 mo. SORA	2.07%	09/16/2031	SGD 750,000	1,289
Receive	3 mo. SORA	2.08%	09/16/2031	SGD 750,000	884
Receive	3 mo. SORA	1.83%	09/16/2031	SGD 1,500,000	15,949
Receive	3 mo. SORA	2.08%	09/16/2036	SGD 400,000	8,382
Receive	3 mo. SORA	2.37%	09/16/2036	SGD 800,000	390
Receive	3 mo. SORA	2.24%	09/16/2036	SGD 400,000	3,958
Receive	3 mo. SORA	2.13%	09/16/2036	SGD 800,000	14,096
Receive	3 mo. SORA	2.54%	09/16/2036	SGD 800,000	(8,879)
Receive	3 mo. SORA	2.21%	09/16/2036	SGD 400,000	4,941
Receive	3 mo. SORA	2.28%	09/16/2036	SGD 400,000	2,835
Receive	3 mo. SORA	2.46%	09/16/2036	SGD 400,000	(2,221)
Receive	3 mo. SORA	2.46%	09/16/2036	SGD 400,000	(2,108)
Receive	3 mo. SORA	2.51%	09/16/2036	SGD 400,000	(3,555)
Receive	3 mo. SORA	2.40%	09/16/2036	SGD 400,000	(423)
Receive	3 mo. SORA	2.31%	09/16/2036	SGD 400,000	2,133
Receive	3 mo. SORA	2.22%	09/16/2036	SGD 400,000	4,534
Receive	3 mo. SORA	2.23%	09/16/2036	SGD 1,600,000	17,238
Receive	3 mo. STIBOR	2.52%	09/16/2028	SEK 50,000,000	24,208
Receive	3 mo. STIBOR	2.60%	09/16/2028	SEK 20,000,000	6,273
Receive	3 mo. STIBOR	2.74%	09/16/2028	SEK 40,000,000	1,934
Receive	3 mo. STIBOR	2.59%	09/16/2028	SEK 30,000,000	10,530
Receive	3 mo. STIBOR	2.38%	09/16/2028	SEK 90,000,000	68,907
Receive	3 mo. STIBOR	2.62%	09/16/2028	SEK 40,000,000	11,013
Receive	3 mo. STIBOR	2.45%	09/16/2028	SEK 20,000,000	12,427
Receive	3 mo. STIBOR	2.77%	09/16/2028	SEK 40,000,000	(1,133)
Receive	3 mo. STIBOR	2.78%	09/16/2028	SEK 40,000,000	(1,375)
Receive	3 mo. STIBOR	2.24%	09/16/2028	SEK 30,000,000	31,655
Receive	3 mo. STIBOR	2.62%	09/16/2028	SEK 30,000,000	8,442
Receive	3 mo. STIBOR	2.92%	09/16/2028	SEK 30,000,000	(9,596)
Receive	3 mo. STIBOR	2.80%	09/16/2028	SEK 20,000,000	(1,636)
Receive	3 mo. STIBOR	2.57%	09/16/2028	SEK 30,000,000	11,317
Receive	3 mo. STIBOR	2.24%	09/16/2028	SEK 60,000,000	62,584
Receive	3 mo. STIBOR	2.58%	09/16/2028	SEK 110,000,000	40,829
Receive	3 mo. STIBOR	2.35%	09/16/2028	SEK 60,000,000	49,509
Receive	3 mo. STIBOR	2.75%	09/16/2028	SEK 30,000,000	391
Receive	3 mo. STIBOR	2.82%	09/16/2028	SEK 10,000,000	(1,312)
Receive	3 mo. STIBOR	2.62%	09/16/2031	SEK 36,000,000	63,921
Receive	3 mo. STIBOR	2.68%	09/16/2031	SEK 4,000,000	6,080
Receive	3 mo. STIBOR	2.92%	09/16/2031	SEK 8,000,000	2,905
Receive	3 mo. STIBOR	2.57%	09/16/2031	SEK 24,000,000	48,746
Receive	3 mo. STIBOR	2.87%	09/16/2031	SEK 8,000,000	4,795
Receive	3 mo. STIBOR	2.89%	09/16/2031	SEK 16,000,000	7,777
Receive	3 mo. STIBOR	2.77%	09/16/2031	SEK 24,000,000	25,781

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	3 mo. STIBOR	2.68%	09/16/2031	SEK 16,000,000	$ 23,936
Receive	3 mo. STIBOR	2.66%	09/16/2031	SEK 32,000,000	51,343
Receive	3 mo. STIBOR	2.77%	09/16/2031	SEK 16,000,000	17,534
Receive	3 mo. STIBOR	2.91%	09/16/2031	SEK 12,000,000	4,532
Receive	3 mo. STIBOR	2.80%	09/16/2031	SEK 16,000,000	14,603
Receive	3 mo. STIBOR	2.57%	09/16/2031	SEK 16,000,000	32,806
Receive	3 mo. STIBOR	2.95%	09/16/2031	SEK 8,000,000	1,459
Receive	3 mo. STIBOR	2.79%	09/16/2031	SEK 28,000,000	27,175
Receive	3 mo. STIBOR	2.77%	09/16/2031	SEK 40,000,000	43,353
Receive	3 mo. STIBOR	2.88%	09/16/2031	SEK 16,000,000	8,472
Receive	3 mo. STIBOR	2.94%	09/16/2031	SEK 16,000,000	4,152
Receive	3 mo. STIBOR	3.10%	09/16/2031	SEK 8,000,000	(4,191)
Receive	3 mo. STIBOR	2.86%	09/16/2031	SEK 16,000,000	10,361
Receive	3 mo. STIBOR	2.94%	09/16/2031	SEK 12,000,000	3,259
Receive	3 mo. STIBOR	2.57%	09/16/2031	SEK 8,000,000	16,480
Receive	3 mo. STIBOR	2.82%	09/16/2031	SEK 16,000,000	13,292
Receive	3 mo. STIBOR	2.83%	09/16/2031	SEK 12,000,000	9,680
Receive	3 mo. STIBOR	2.87%	09/16/2031	SEK 16,000,000	9,127
Receive	3 mo. STIBOR	2.88%	09/16/2036	SEK 8,000,000	24,616
Receive	3 mo. STIBOR	3.07%	09/16/2036	SEK 10,000,000	13,887
Receive	3 mo. STIBOR	2.89%	09/16/2036	SEK 8,000,000	24,080
Receive	3 mo. STIBOR	3.11%	09/16/2036	SEK 8,000,000	8,179
Receive	3 mo. STIBOR	3.05%	09/16/2036	SEK 14,000,000	22,443
Receive	3 mo. STIBOR	3.10%	09/16/2036	SEK 6,000,000	6,965
Receive	3 mo. STIBOR	3.17%	09/16/2036	SEK 6,000,000	3,294
Receive	3 mo. STIBOR	3.11%	09/16/2036	SEK 8,000,000	8,001
Receive	3 mo. STIBOR	3.19%	09/16/2036	SEK 6,000,000	1,740
Receive	3 mo. STIBOR	3.17%	09/16/2036	SEK 6,000,000	3,213
Receive	3 mo. STIBOR	3.00%	09/16/2036	SEK 2,000,000	4,099
Receive	3 mo. STIBOR	3.03%	09/16/2036	SEK 10,000,000	17,817
Receive	3 mo. STIBOR	3.03%	09/16/2036	SEK 6,000,000	10,663
Receive	3 mo. STIBOR	3.14%	09/16/2036	SEK 10,000,000	7,723
Receive	3 mo. STIBOR	2.97%	09/16/2036	SEK 16,000,000	36,368
Receive	3 mo. STIBOR	3.05%	09/16/2036	SEK 20,000,000	32,418
Receive	3 mo. STIBOR	2.87%	09/16/2036	SEK 4,000,000	12,915
Receive	3 mo. STIBOR	3.10%	09/16/2036	SEK 6,000,000	6,563
Receive	3 mo. STIBOR	2.94%	09/16/2036	SEK 20,000,000	51,624
Receive	3 mo. STIBOR	3.09%	09/16/2036	SEK 6,000,000	7,474
Receive	3 mo. STIBOR	3.01%	09/16/2036	SEK 4,000,000	7,591
Receive	3 mo. STIBOR	3.13%	09/16/2036	SEK 6,000,000	5,223
Receive	3 mo. STIBOR	3.05%	09/16/2036	SEK 24,000,000	37,830
Receive	3 mo. STIBOR	3.07%	09/16/2036	SEK 10,000,000	14,199
Receive	3 mo. STIBOR	3.02%	09/16/2036	SEK 4,000,000	7,484
Receive	3 mo. STIBOR	3.24%	03/17/2037	SEK 40,000,000	20,112
Receive	South African Overnight Index	7.87%	09/16/2028	ZAR 40,000,000	(15,479)
Receive	South African Overnight Index	7.51%	09/16/2028	ZAR 40,000,000	359
Receive	South African Overnight Index	7.98%	09/16/2031	ZAR 20,000,000	(12,857)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Receive	South African Overnight Index	7.51%	09/16/2031	ZAR	10,000,000	$ 5,431
Receive	South African Overnight Index	7.68%	09/16/2031	ZAR	20,000,000	2,123
Receive	South African Overnight Index	7.72%	03/17/2032	ZAR	10,000,000	2,740
Receive	South African Overnight Index	8.08%	09/16/2036	ZAR	15,000,000	13,852
Receive	South African Overnight Index	8.19%	09/16/2036	ZAR	10,000,000	4,458
Receive	South African Overnight Index	7.96%	09/16/2036	ZAR	5,000,000	7,089
Receive	South African Overnight Index	7.99%	09/16/2036	ZAR	10,000,000	12,973
Receive	South African Overnight Index	8.27%	09/16/2036	ZAR	15,000,000	1,764
Pay	1 mo. SARON	0.18%	09/16/2028	CHF	1,150,000	(1,615)
Pay	1 mo. SARON	0.18%	09/16/2028	CHF	2,300,000	(2,942)
Pay	1 mo. SARON	0.21%	09/16/2028	CHF	1,150,000	(662)
Pay	1 mo. SARON	-0.06%	09/16/2028	CHF	1,150,000	(8,333)
Pay	1 mo. SARON	0.15%	09/16/2028	CHF	2,300,000	(4,733)
Pay	1 mo. SARON	-0.05%	09/16/2028	CHF	4,600,000	(32,695)
Pay	1 mo. SARON	0.22%	09/16/2028	CHF	2,300,000	(630)
Pay	1 mo. SARON	0.11%	09/16/2028	CHF	2,300,000	(6,842)
Pay	1 mo. SARON	0.13%	09/16/2028	CHF	2,300,000	(6,091)
Pay	1 mo. SARON	0.15%	09/16/2028	CHF	2,300,000	(4,415)
Pay	1 mo. SARON	0.23%	09/16/2028	CHF	1,150,000	(84)
Pay	1 mo. SARON	0.20%	09/16/2028	CHF	1,150,000	(821)
Pay	1 mo. SARON	0.08%	09/16/2028	CHF	1,150,000	(4,476)
Pay	1 mo. SARON	0.22%	09/16/2028	CHF	2,300,000	(370)
Pay	1 mo. SARON	0.14%	09/16/2028	CHF	2,300,000	(5,340)
Pay	1 mo. SARON	0.22%	09/16/2028	CHF	2,300,000	(688)
Pay	1 mo. SARON	0.12%	09/16/2028	CHF	2,300,000	(6,437)
Pay	1 mo. SARON	0.17%	09/16/2028	CHF	2,300,000	(3,462)
Pay	1 mo. SARON	-0.05%	09/16/2028	CHF	1,150,000	(8,101)
Pay	1 mo. SARON	0.39%	09/16/2031	CHF	900,000	(3,689)
Pay	1 mo. SARON	0.40%	09/16/2031	CHF	450,000	(1,691)
Pay	1 mo. SARON	0.35%	09/16/2031	CHF	900,000	(5,783)
Pay	1 mo. SARON	0.17%	09/16/2031	CHF	2,700,000	(48,271)
Pay	1 mo. SARON	0.45%	09/16/2031	CHF	900,000	(309)
Pay	1 mo. SARON	0.31%	09/16/2031	CHF	900,000	(8,158)
Pay	1 mo. SARON	0.34%	09/16/2031	CHF	450,000	(3,255)
Pay	1 mo. SARON	0.19%	09/16/2031	CHF	450,000	(7,431)
Pay	1 mo. SARON	0.42%	09/16/2031	CHF	900,000	(1,901)
Pay	1 mo. SARON	0.40%	09/16/2031	CHF	900,000	(3,409)
Pay	1 mo. SARON	0.31%	09/16/2031	CHF	1,350,000	(11,901)
Pay	1 mo. SARON	0.35%	09/16/2031	CHF	450,000	(3,017)
Pay	1 mo. SARON	0.26%	09/16/2031	CHF	900,000	(11,174)
Pay	1 mo. SARON	0.17%	09/16/2031	CHF	450,000	(7,975)
Pay	1 mo. SARON	0.25%	09/16/2031	CHF	900,000	(11,454)
Pay	1 mo. SARON	0.39%	09/16/2031	CHF	1,350,000	(5,952)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	1 mo. SARON	0.38%	09/16/2031	CHF	900,000	$ (4,024)
Pay	1 mo. SARON	0.65%	09/16/2036	CHF	500,000	(3,576)
Pay	1 mo. SARON	0.58%	09/16/2036	CHF	500,000	(7,503)
Pay	1 mo. SARON	0.62%	09/16/2036	CHF	500,000	(5,524)
Pay	1 mo. SARON	0.50%	09/16/2036	CHF	1,500,000	(38,398)
Pay	1 mo. SARON	0.51%	09/16/2036	CHF	250,000	(6,156)
Pay	1 mo. SARON	0.68%	09/16/2036	CHF	250,000	(738)
Pay	1 mo. SARON	0.70%	09/16/2036	CHF	250,000	(235)
Pay	1 mo. SARON	0.57%	09/16/2036	CHF	500,000	(8,598)
Pay	1 mo. SARON	0.61%	09/16/2036	CHF	250,000	(2,960)
Pay	1 mo. SARON	0.63%	09/16/2036	CHF	250,000	(2,351)
Pay	1 mo. SARON	0.71%	09/16/2036	CHF	250,000	31
Pay	1 mo. SARON	0.53%	09/16/2036	CHF	250,000	(5,547)
Pay	1 mo. SARON	0.64%	09/16/2036	CHF	500,000	(4,093)
Pay	1 mo. SARON	0.48%	09/16/2036	CHF	250,000	(6,902)
Pay	1 mo. SARON	0.49%	09/16/2036	CHF	250,000	(6,734)
Pay	1 mo. SARON	0.67%	09/16/2036	CHF	750,000	(3,355)
Pay	1 mo. SARON	0.59%	09/16/2036	CHF	500,000	(7,076)
Pay	1 mo. SARON	0.63%	09/16/2036	CHF	500,000	(4,732)
Pay	1 mo. SARON	0.72%	09/16/2036	CHF	250,000	404
Pay	1 mo. SARON	0.65%	09/16/2036	CHF	500,000	(3,758)
Pay	1 mo. SARON	0.52%	09/16/2036	CHF	750,000	(17,464)
Pay	1 mo. SARON	0.62%	09/16/2036	CHF	250,000	(2,777)
Pay	1 mo. SARON	0.70%	09/16/2036	CHF	500,000	(197)
Pay	1 mo. WIBOR	4.13%	09/16/2028	PLN	5,000,000	(3,759)
Pay	1 mo. WIBOR	4.07%	09/16/2028	PLN	10,000,000	(10,445)
Pay	1 mo. WIBOR	3.50%	09/16/2028	PLN	85,000,000	(334,600)
Pay	1 mo. WIBOR	3.56%	09/16/2028	PLN	10,000,000	(36,281)
Pay	1 mo. WIBOR	3.92%	09/16/2028	PLN	10,000,000	(18,191)
Pay	1 mo. WIBOR	4.14%	09/16/2028	PLN	10,000,000	(7,216)
Pay	1 mo. WIBOR	3.80%	09/16/2031	PLN	36,000,000	(310,237)
Pay	1 mo. WIBOR	4.16%	09/16/2031	PLN	4,000,000	(17,560)
Pay	1 mo. WIBOR	4.06%	09/16/2031	PLN	4,000,000	(21,952)
Pay	1 mo. WIBOR	4.47%	09/16/2031	PLN	2,000,000	(1,405)
Pay	1 mo. WIBOR	3.83%	09/16/2031	PLN	2,000,000	(16,531)
Pay	1 mo. WIBOR	4.50%	09/16/2031	PLN	2,000,000	(606)
Pay	1 mo. WIBOR	4.33%	09/16/2031	PLN	2,000,000	(4,787)
Pay	1 mo. WIBOR	4.01%	09/16/2031	PLN	4,000,000	(24,418)
Pay	1 mo. WIBOR	4.55%	09/16/2036	PLN	1,000,000	(7,634)
Pay	1 mo. WIBOR	4.33%	09/16/2036	PLN	2,000,000	(24,252)
Pay	1 mo. WIBOR	4.24%	09/16/2036	PLN	20,000,000	(280,996)
Pay	1 mo. WIBOR	4.80%	09/16/2036	PLN	1,000,000	(2,394)
Pay	1 mo. WIBOR	4.46%	09/16/2036	PLN	2,000,000	(18,887)
Pay	1 mo. WIBOR	4.49%	09/16/2036	PLN	1,000,000	(8,965)
Pay	1 mo. WIBOR	4.24%	09/16/2036	PLN	2,000,000	(28,245)
Pay	1 mo. WIBOR	4.54%	09/16/2036	PLN	1,000,000	(7,926)
Pay	1 mo. WIBOR	4.71%	09/16/2036	PLN	1,000,000	(4,286)
Pay	1 mo. WIBOR	4.41%	09/16/2036	PLN	2,000,000	(20,967)
Pay	28D TIIE	7.41%	09/14/2028	MXN	50,000,000	10,495
Pay	28D TIIE	7.15%	09/14/2028	MXN	50,000,000	(3,959)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	28D TIIE	7.09%	09/14/2028	MXN 50,000,000	$ (7,263)
Pay	28D TIIE	6.95%	09/14/2028	MXN 50,000,000	(14,971)
Pay	28D TIIE	7.44%	09/14/2028	MXN 50,000,000	11,734
Pay	28D TIIE	7.49%	09/14/2028	MXN 50,000,000	14,487
Pay	28D TIIE	7.35%	09/14/2028	MXN 75,000,000	10,581
Pay	28D TIIE	7.04%	09/14/2028	MXN 50,000,000	(9,878)
Pay	28D TIIE	6.88%	09/14/2028	MXN 525,000,000	(197,672)
Pay	28D TIIE	7.35%	09/11/2031	MXN 210,000,000	(275,911)
Pay	28D TIIE	8.04%	09/11/2031	MXN 20,000,000	7,097
Pay	28D TIIE	7.63%	09/11/2031	MXN 20,000,000	(12,722)
Pay	28D TIIE	7.28%	09/11/2031	MXN 10,000,000	(14,864)
Pay	28D TIIE	7.45%	09/11/2031	MXN 20,000,000	(21,359)
Pay	28D TIIE	7.89%	09/11/2031	MXN 20,000,000	124
Pay	28D TIIE	7.79%	09/11/2031	MXN 20,000,000	(5,137)
Pay	28D TIIE	7.69%	09/11/2031	MXN 30,000,000	(14,679)
Pay	28D TIIE	8.01%	09/11/2031	MXN 10,000,000	2,876
Pay	28D TIIE	8.34%	09/04/2036	MXN 10,000,000	(1,867)
Pay	28D TIIE	7.78%	09/04/2036	MXN 5,000,000	(12,116)
Pay	28D TIIE	8.24%	09/04/2036	MXN 10,000,000	(5,778)
Pay	28D TIIE	8.18%	09/04/2036	MXN 5,000,000	(4,143)
Pay	28D TIIE	7.91%	09/04/2036	MXN 10,000,000	(19,317)
Pay	28D TIIE	8.17%	09/04/2036	MXN 15,000,000	(13,030)
Pay	28D TIIE	7.79%	09/04/2036	MXN 120,000,000	(288,130)
Pay	3 mo. BKBM	3.83%	12/16/2028	NZD 4,000,000	(1,184)
Pay	3 mo. BKBM	3.55%	12/16/2028	NZD 2,000,000	(6,914)
Pay	3 mo. BKBM	3.80%	12/16/2028	NZD 4,000,000	(2,739)
Pay	3 mo. BKBM	3.79%	12/16/2028	NZD 2,000,000	(1,527)
Pay	3 mo. BKBM	3.60%	12/16/2028	NZD 2,000,000	(5,787)
Pay	3 mo. BKBM	3.75%	12/16/2031	NZD 750,000	(8,054)
Pay	3 mo. BKBM	4.12%	12/16/2031	NZD 2,250,000	(1,609)
Pay	3 mo. BKBM	3.81%	12/16/2031	NZD 2,250,000	(20,582)
Pay	3 mo. BKBM	4.24%	12/16/2036	NZD 800,000	(9,970)
Pay	3 mo. BKBM	4.08%	12/16/2036	NZD 800,000	(16,246)
Pay	3 mo. BKBM	4.10%	12/16/2036	NZD 400,000	(7,664)
Pay	3 mo. BKBM	4.15%	12/16/2036	NZD 400,000	(6,739)
Pay	3 mo. BUBOR	5.01%	12/16/2028	HUF 400,000,000	(8,291)
Pay	3 mo. BUBOR	4.84%	12/16/2028	HUF 400,000,000	(12,203)
Pay	3 mo. BUBOR	4.83%	12/16/2031	HUF 150,000,000	(8,479)
Pay	3 mo. BUBOR	4.60%	12/16/2031	HUF 150,000,000	(13,060)
Pay	3 mo. BUBOR	4.92%	12/16/2031	HUF 150,000,000	(6,524)
Pay	3 mo. BUBOR	4.96%	12/16/2031	HUF 150,000,000	(5,730)
Pay	3 mo. BUBOR	4.61%	12/16/2036	HUF 75,000,000	(10,362)
Pay	3 mo. BUBOR	4.65%	12/16/2036	HUF 75,000,000	(9,588)
Pay	3 mo. BUBOR	4.97%	12/16/2036	HUF 150,000,000	(7,613)
Pay	3 mo. BUBOR	4.91%	12/16/2036	HUF 75,000,000	(4,899)
Pay	3 mo. NIBOR	4.74%	12/16/2028	NOK 20,000,000	(8,792)
Pay	3 mo. NIBOR	4.72%	12/16/2028	NOK 20,000,000	(9,704)
Pay	3 mo. NIBOR	4.74%	12/16/2028	NOK 10,000,000	(4,456)
Pay	3 mo. NIBOR	4.84%	12/16/2028	NOK 20,000,000	(5,048)
Pay	3 mo. NIBOR	4.73%	12/16/2028	NOK 10,000,000	(4,753)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	3 mo. NIBOR	4.92%	12/16/2028	NOK	20,000,000	$ (1,937)
Pay	3 mo. NIBOR	4.83%	12/16/2028	NOK	20,000,000	(5,503)
Pay	3 mo. NIBOR	4.87%	12/16/2028	NOK	10,000,000	(1,860)
Pay	3 mo. NIBOR	4.85%	12/16/2028	NOK	30,000,000	(7,066)
Pay	3 mo. NIBOR	4.53%	12/16/2031	NOK	8,000,000	(4,172)
Pay	3 mo. NIBOR	4.59%	12/16/2031	NOK	16,000,000	(3,839)
Pay	3 mo. NIBOR	4.48%	12/16/2031	NOK	4,000,000	(2,933)
Pay	3 mo. NIBOR	4.55%	12/16/2031	NOK	8,000,000	(3,502)
Pay	3 mo. NIBOR	4.38%	12/16/2031	NOK	8,000,000	(9,700)
Pay	3 mo. NIBOR	4.40%	12/16/2031	NOK	12,000,000	(13,461)
Pay	3 mo. NIBOR	4.52%	12/16/2031	NOK	8,000,000	(4,693)
Pay	3 mo. NIBOR	4.40%	12/16/2031	NOK	8,000,000	(8,993)
Pay	3 mo. NIBOR	4.29%	12/16/2036	NOK	6,000,000	(11,109)
Pay	3 mo. NIBOR	4.28%	12/16/2036	NOK	2,000,000	(3,754)
Pay	3 mo. NIBOR	4.40%	12/16/2036	NOK	8,000,000	(7,010)
Pay	3 mo. NIBOR	4.23%	12/16/2036	NOK	4,000,000	(9,424)
Pay	3 mo. NIBOR	4.24%	12/16/2036	NOK	2,000,000	(4,449)
Pay	3 mo. NIBOR	4.27%	12/16/2036	NOK	4,000,000	(7,982)
Pay	3 mo. NIBOR	4.27%	12/16/2036	NOK	8,000,000	(15,829)
Pay	3 mo. PRIBOR	4.36%	12/16/2028	CZK	60,000,000	(19,556)
Pay	3 mo. PRIBOR	4.24%	12/16/2028	CZK	30,000,000	(13,062)
Pay	3 mo. PRIBOR	4.27%	12/16/2028	CZK	60,000,000	(24,810)
Pay	3 mo. PRIBOR	4.18%	12/16/2028	CZK	30,000,000	(14,676)
Pay	3 mo. PRIBOR	4.30%	12/16/2028	CZK	60,000,000	(22,730)
Pay	3 mo. PRIBOR	4.10%	12/16/2031	CZK	12,500,000	(18,154)
Pay	3 mo. PRIBOR	4.22%	12/16/2031	CZK	12,500,000	(15,056)
Pay	3 mo. PRIBOR	4.43%	12/16/2031	CZK	12,500,000	(9,421)
Pay	3 mo. PRIBOR	4.37%	12/16/2031	CZK	37,500,000	(33,151)
Pay	3 mo. PRIBOR	4.21%	12/16/2031	CZK	25,000,000	(30,219)
Pay	3 mo. PRIBOR	4.29%	12/16/2031	CZK	12,500,000	(13,000)
Pay	3 mo. PRIBOR	4.31%	12/16/2036	CZK	15,000,000	(31,412)
Pay	3 mo. PRIBOR	4.31%	12/16/2036	CZK	5,000,000	(10,490)
Pay	3 mo. PRIBOR	4.52%	12/16/2036	CZK	20,000,000	(26,158)
Pay	3 mo. PRIBOR	4.31%	12/16/2036	CZK	10,000,000	(21,134)
Pay	3 mo. PRIBOR	4.50%	12/16/2036	CZK	10,000,000	(13,619)
Pay	3 mo. SORA	1.63%	09/16/2028	SGD	4,000,000	(7,641)
Pay	3 mo. SORA	1.53%	09/16/2028	SGD	4,000,000	(13,606)
Pay	3 mo. SORA	1.54%	09/16/2028	SGD	2,000,000	(6,494)
Pay	3 mo. SORA	1.70%	09/16/2028	SGD	2,000,000	(1,518)
Pay	3 mo. SORA	1.62%	09/16/2028	SGD	2,000,000	(4,207)
Pay	3 mo. SORA	1.37%	09/16/2028	SGD	2,000,000	(11,717)
Pay	3 mo. SORA	1.59%	09/16/2028	SGD	2,000,000	(5,057)
Pay	3 mo. SORA	1.66%	09/16/2028	SGD	2,000,000	(2,754)
Pay	3 mo. SORA	1.58%	09/16/2028	SGD	4,000,000	(10,732)
Pay	3 mo. SORA	1.56%	09/16/2028	SGD	2,000,000	(5,969)
Pay	3 mo. SORA	1.55%	09/16/2028	SGD	2,000,000	(6,092)
Pay	3 mo. SORA	1.44%	09/16/2028	SGD	30,000,000	(143,540)
Pay	3 mo. SORA	2.05%	09/16/2031	SGD	750,000	(1,709)
Pay	3 mo. SORA	1.67%	09/16/2031	SGD	1,500,000	(24,788)
Pay	3 mo. SORA	1.85%	09/16/2031	SGD	1,500,000	(15,110)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	3 mo. SORA	1.95%	09/16/2031	SGD	1,500,000	$ (9,460)
Pay	3 mo. SORA	1.76%	09/16/2031	SGD	750,000	(9,904)
Pay	3 mo. SORA	1.85%	09/16/2031	SGD	1,500,000	(14,970)
Pay	3 mo. SORA	2.01%	09/16/2031	SGD	750,000	(2,870)
Pay	3 mo. SORA	1.76%	09/16/2031	SGD	7,500,000	(99,324)
Pay	3 mo. SORA	2.04%	09/16/2031	SGD	1,500,000	(4,481)
Pay	3 mo. SORA	2.14%	09/16/2036	SGD	400,000	(6,725)
Pay	3 mo. SORA	2.07%	09/16/2036	SGD	2,000,000	(43,595)
Pay	3 mo. SORA	2.18%	09/16/2036	SGD	400,000	(5,643)
Pay	3 mo. SORA	2.28%	09/16/2036	SGD	400,000	(2,779)
Pay	3 mo. SORA	2.07%	09/16/2036	SGD	800,000	(17,354)
Pay	3 mo. SORA	1.99%	09/16/2036	SGD	800,000	(22,241)
Pay	3 mo. SORA	2.22%	09/16/2036	SGD	400,000	(4,576)
Pay	3 mo. SORA	2.32%	09/16/2036	SGD	400,000	(1,683)
Pay	3 mo. SORA	2.29%	09/16/2036	SGD	400,000	(2,680)
Pay	3 mo. SORA	2.20%	09/16/2036	SGD	400,000	(4,983)
Pay	3 mo. STIBOR	2.43%	09/16/2028	SEK	40,000,000	(26,307)
Pay	3 mo. STIBOR	2.48%	09/16/2028	SEK	20,000,000	(11,136)
Pay	3 mo. STIBOR	2.45%	09/16/2028	SEK	20,000,000	(12,367)
Pay	3 mo. STIBOR	2.44%	09/16/2028	SEK	40,000,000	(25,823)
Pay	3 mo. STIBOR	2.46%	09/16/2028	SEK	60,000,000	(36,132)
Pay	3 mo. STIBOR	2.64%	09/16/2028	SEK	20,000,000	(4,800)
Pay	3 mo. STIBOR	2.06%	09/16/2028	SEK	20,000,000	(28,286)
Pay	3 mo. STIBOR	2.68%	09/16/2028	SEK	20,000,000	(3,166)
Pay	3 mo. STIBOR	2.58%	09/16/2028	SEK	40,000,000	(14,282)
Pay	3 mo. STIBOR	2.84%	09/16/2028	SEK	60,000,000	9,508
Pay	3 mo. STIBOR	2.50%	09/16/2028	SEK	30,000,000	(15,615)
Pay	3 mo. STIBOR	2.33%	09/16/2028	SEK	30,000,000	(26,117)
Pay	3 mo. STIBOR	2.44%	09/16/2028	SEK	20,000,000	(13,033)
Pay	3 mo. STIBOR	2.67%	09/16/2028	SEK	30,000,000	(5,687)
Pay	3 mo. STIBOR	2.09%	09/16/2028	SEK	30,000,000	(40,795)
Pay	3 mo. STIBOR	2.08%	09/16/2028	SEK	140,000,000	(191,791)
Pay	3 mo. STIBOR	2.08%	09/16/2028	SEK	10,000,000	(13,760)
Pay	3 mo. STIBOR	2.57%	09/16/2028	SEK	10,000,000	(3,863)
Pay	3 mo. STIBOR	2.10%	09/16/2028	SEK	10,000,000	(13,296)
Pay	3 mo. STIBOR	2.48%	09/16/2028	SEK	30,000,000	(17,007)
Pay	3 mo. STIBOR	2.53%	09/16/2028	SEK	10,000,000	(4,710)
Pay	3 mo. STIBOR	2.71%	09/16/2028	SEK	20,000,000	(1,895)
Pay	3 mo. STIBOR	2.40%	09/16/2028	SEK	10,000,000	(7,152)
Pay	3 mo. STIBOR	2.95%	09/16/2031	SEK	12,000,000	(2,333)
Pay	3 mo. STIBOR	2.80%	09/16/2031	SEK	12,000,000	(11,039)
Pay	3 mo. STIBOR	2.43%	09/16/2031	SEK	16,000,000	(43,141)
Pay	3 mo. STIBOR	2.64%	09/16/2031	SEK	16,000,000	(26,944)
Pay	3 mo. STIBOR	2.63%	09/16/2031	SEK	28,000,000	(48,569)
Pay	3 mo. STIBOR	2.68%	09/16/2031	SEK	16,000,000	(24,167)
Pay	3 mo. STIBOR	2.48%	09/16/2031	SEK	12,000,000	(29,810)
Pay	3 mo. STIBOR	2.67%	09/16/2031	SEK	12,000,000	(18,791)
Pay	3 mo. STIBOR	2.82%	09/16/2031	SEK	8,000,000	(6,820)
Pay	3 mo. STIBOR	2.38%	09/16/2031	SEK	16,000,000	(47,614)
Pay	3 mo. STIBOR	2.72%	09/16/2031	SEK	8,000,000	(10,387)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONTINUED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	3 mo. STIBOR	2.71%	09/16/2031	SEK 8,000,000	$ (10,869)
Pay	3 mo. STIBOR	2.54%	09/16/2031	SEK 12,000,000	(26,224)
Pay	3 mo. STIBOR	2.65%	09/16/2031	SEK 12,000,000	(19,774)
Pay	3 mo. STIBOR	2.85%	09/16/2031	SEK 8,000,000	(5,489)
Pay	3 mo. STIBOR	2.93%	09/16/2031	SEK 24,000,000	(6,865)
Pay	3 mo. STIBOR	2.59%	09/16/2031	SEK 8,000,000	(15,381)
Pay	3 mo. STIBOR	2.70%	09/16/2031	SEK 8,000,000	(11,197)
Pay	3 mo. STIBOR	2.86%	09/16/2031	SEK 8,000,000	(5,065)
Pay	3 mo. STIBOR	2.85%	09/16/2031	SEK 12,000,000	(8,523)
Pay	3 mo. STIBOR	2.42%	09/16/2031	SEK 72,000,000	(197,258)
Pay	3 mo. STIBOR	2.71%	09/16/2031	SEK 12,000,000	(16,332)
Pay	3 mo. STIBOR	2.44%	09/16/2031	SEK 4,000,000	(10,698)
Pay	3 mo. STIBOR	2.62%	09/16/2031	SEK 8,000,000	(14,340)
Pay	3 mo. STIBOR	2.86%	09/16/2031	SEK 8,000,000	(5,258)
Pay	3 mo. STIBOR	2.76%	09/16/2036	SEK 4,000,000	(16,738)
Pay	3 mo. STIBOR	2.82%	09/16/2036	SEK 4,000,000	(14,666)
Pay	3 mo. STIBOR	2.82%	09/16/2036	SEK 10,000,000	(36,219)
Pay	3 mo. STIBOR	2.94%	09/16/2036	SEK 10,000,000	(25,856)
Pay	3 mo. STIBOR	2.75%	09/16/2036	SEK 4,000,000	(16,917)
Pay	3 mo. STIBOR	2.78%	09/16/2036	SEK 4,000,000	(16,060)
Pay	3 mo. STIBOR	3.17%	09/16/2036	SEK 40,000,000	(19,743)
Pay	3 mo. STIBOR	2.94%	09/16/2036	SEK 4,000,000	(10,414)
Pay	3 mo. STIBOR	3.09%	09/16/2036	SEK 4,000,000	(4,786)
Pay	3 mo. STIBOR	2.89%	09/16/2036	SEK 12,000,000	(35,798)
Pay	3 mo. STIBOR	2.95%	09/16/2036	SEK 12,000,000	(29,473)
Pay	3 mo. STIBOR	2.74%	09/16/2036	SEK 6,000,000	(26,126)
Pay	3 mo. STIBOR	2.86%	09/16/2036	SEK 6,000,000	(19,641)
Pay	3 mo. STIBOR	2.88%	09/16/2036	SEK 6,000,000	(18,676)
Pay	3 mo. STIBOR	3.18%	09/16/2036	SEK 8,000,000	(3,141)
Pay	3 mo. STIBOR	2.84%	09/16/2036	SEK 4,000,000	(13,987)
Pay	3 mo. STIBOR	3.05%	09/16/2036	SEK 6,000,000	(9,350)
Pay	3 mo. STIBOR	3.02%	09/16/2036	SEK 4,000,000	(7,520)
Pay	3 mo. STIBOR	2.92%	09/16/2036	SEK 4,000,000	(11,129)
Pay	3 mo. STIBOR	2.80%	09/16/2036	SEK 4,000,000	(15,399)
Pay	3 mo. STIBOR	3.04%	09/16/2036	SEK 2,000,000	(3,269)
Pay	3 mo. STIBOR	2.92%	09/16/2036	SEK 4,000,000	(10,950)
Pay	3 mo. STIBOR	2.99%	09/16/2036	SEK 4,000,000	(8,520)
Pay	3 mo. STIBOR	3.04%	09/16/2036	SEK 8,000,000	(13,110)
Pay	3 mo. STIBOR	3.06%	09/16/2036	SEK 8,000,000	(12,181)
Pay	3 mo. STIBOR	2.80%	09/16/2036	SEK 4,000,000	(15,416)
Pay	3 mo. STIBOR	3.09%	09/16/2036	SEK 26,000,000	(30,995)
Pay	3 mo. STIBOR	2.77%	09/16/2036	SEK 6,000,000	(24,652)
Pay	3 mo. STIBOR	3.16%	09/16/2036	SEK 6,000,000	(3,401)
Pay	3 mo. STIBOR	3.06%	09/16/2036	SEK 4,000,000	(5,948)
Pay	South African Overnight Index	7.42%	09/16/2028	ZAR 40,000,000	(4,552)
Pay	South African Overnight Index	7.67%	09/16/2031	ZAR 10,000,000	(1,236)
Pay	South African Overnight Index	7.62%	09/16/2031	ZAR 10,000,000	(2,684)

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED SCHEDULE OF INVESTMENTS (CONCLUDED)
AUGUST 31, 2026

PAY/ RECEIVE FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT		VALUE / UNREALIZED APPRECIATION (DEPRECIATION)
Pay	South African Overnight Index	7.36%	09/16/2031	ZAR	30,000,000	$ (27,152)
Pay	South African Overnight Index	7.76%	09/16/2036	ZAR	70,000,000	(156,240)
Total Interest Rate Swaps						$ (3,530,971)

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 3.06% as of August 31, 2026.

BUBOR - Budapest Interbank Offered Rate was 5.45% as of August 31, 2026.

NIBOR - Norwegian Interbank Offered Rate was 4.51% as of August 31, 2026.

PRIBOR - Prague Interbank Offered Rate was 3.86% as of August 31, 2026.

SARON - Swiss Average Rate Overnight was -0.06% as of August 31, 2026.

SORA - Singapore Overnight Rate Average was 1.35% as of August 31, 2026.

South African Overnight Index was 6.86% as of August 31, 2026.

STIBOR - Stockholm Interbank Offered Rate was 4.25% as of August 31, 2026.

TIIE - Mexican Interbank Equilibrium Interest Rate was 7.02% as of August 31, 2026.

WIBOR - Warsaw Interbank Offered Rate was 3.77% as of August 31, 2026.

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES
AUGUST 31, 2026

ASSETS	
Investments, at value (cost $1,964,733,852)	$ 1,964,400,899
Cash and cash equivalents	174,002,765
Foreign currency deposits with broker for futures contracts (cost $29,009,960)	29,134,322
Foreign currency deposits with broker for interest rate swap contracts (cost $3,807,887)	3,797,206
Deposit with brokers:	
Futures contracts	364,798,894
Forward foreign currency contracts	23,610,862
Interest rate swap contracts	3,355,316
Receivables for:	
Capital shares sold	3,385,575
Interest receivable	412,492
Unrealized appreciation on futures contracts	125,815,414
Unrealized appreciation on forward foreign currency contracts	25,233,013
Unrealized appreciation on interest rate swap contracts	2,664,839
Prepaid expenses and other assets	122,847
Total assets	2,720,734,444
LIABILITIES	
Payables for:	
Advisory fees	3,757,310
Capital shares redeemed	1,070,918
Administration and accounting services fees	240,810
Custodian fees	37,734
Transfer agent fees	30,596
Unrealized depreciation on futures contracts	46,356,360
Unrealized depreciation on forward foreign currency contracts	20,143,878
Unrealized depreciation on interest rate swap contracts	6,195,810
Other accrued expenses and liabilities	272,529
Total liabilities	78,105,945
Net assets	$ 2,642,628,499
NET ASSETS CONSIST OF:	
Paid-in capital	2,457,266,515
Total distributable earnings/(losses)	185,361,984
Net assets	$ 2,642,628,499

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES (CONCLUDED)
AUGUST 31, 2026

CLASS A SHARES:	
Net assets	$ 17,435,872
Shares outstanding ($0.001 par value, 100,000,000 shares authorized)	1,480,870
Net asset value and redemption price per share	$ 11.77
Maximum offering price per share (100/94.25 of $11.77)	$ 12.49
CLASS I SHARES:	
Net assets	$ 2,618,121,108
Shares outstanding ($0.001 par value, 500,000,000 shares authorized)	220,596,321
Net asset value, offering and redemption price per share	$ 11.87
CLASS C SHARES:	
Net assets	$ 7,071,519
Shares outstanding ($0.001 par value, 100,000,000 shares authorized)	633,049
Net asset value, offering and redemption price per share	$ 11.17

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED STATEMENT OF OPERATIONS
FOR THE YEAR ENDED AUGUST 31, 2026

INVESTMENT INCOME	
Interest	$ 86,574,364
Total investment income	86,574,364
EXPENSES	
Advisory fees	43,154,664
Administration and accounting services fees	377,463
Transfer agent fees	233,981
Director fees	211,362
Legal fees	133,172
Officer fees	121,063
Printing and shareholder reporting fees	112,747
Federal and state registration fees	105,260
Custodian fees	85,314
Distribution fees (Class C Shares)	53,672
Distribution fees (Class A Shares)	43,888
Audit fees	47,795
Other expenses	137,244
Total expenses before waivers and/or reimbursements	44,817,625
Less: waivers and/or reimbursements	(1,023,839)
Net expenses after waivers and/or reimbursements	43,793,786
Net investment income/(loss)	42,780,578
NET REALIZED AND UNREALIZED GAIN/(LOSS) FROM INVESTMENTS	
Net realized gain/(loss) from:	
Investments	51,689
Futures contracts	213,009,131
Foreign currency transactions	671,393
Forward foreign currency contracts	28,353,897
Interest rate swap contracts	(244,240)
Net change in unrealized appreciation/(depreciation) on:	
Investments	(772,192)
Futures contracts	36,525,577
Foreign currency translations	(10,442)
Forward foreign currency contracts	1,263,158
Interest rate swap contracts	(3,530,971)
Net realized and unrealized gain/(loss) from investments	275,317,000
NET INCREASE/(DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS	$ 318,097,578

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS

	YEAR ENDED AUGUST 31, 2026	YEAR ENDED AUGUST 31, 2025
INCREASE/(DECREASE) IN NET ASSETS FROM OPERATIONS:		
Net investment income/(loss)	$ 42,780,578	$ 61,242,506
Net realized gain/(loss) from investments, futures contracts, foreign currency transactions, forward foreign currency contracts and interest rate swap contracts	241,841,870	(208,037,326)
Net change in unrealized appreciation/(depreciation) on investments, futures contracts, foreign currency translations, forward foreign currency contracts and interest rate swap contracts	33,475,130	44,624,385
Net increase/(decrease) in net assets resulting from operations	318,097,578	(102,170,435)
DIVIDENDS AND DISTRIBUTIONS TO SHAREHOLDERS:		
Class A	(226,677)	(356,826)
Class I	(30,540,920)	(54,735,728)
Class C	(79,557)	(72,722)
Net decrease in net assets from dividends and distributions to shareholders	(30,847,154)	(55,165,276)
CAPITAL SHARE TRANSACTIONS:		
Class A Shares		
Proceeds from shares sold	13,865,222	17,956,657
Proceeds from reinvestment of distributions	174,494	278,439
Shares redeemed	(15,562,515)	(21,990,626)
Total from Class A Shares	(1,522,799)	(3,755,530)
Class I Shares		
Proceeds from shares sold	722,811,561	1,207,675,903
Proceeds from reinvestment of distributions	20,849,121	35,065,728
Shares redeemed	(707,725,870)	(1,472,184,635)
Total from Class I Shares	35,934,812	(229,443,004)
Class C Shares		
Proceeds from shares sold	1,427,884	1,657,464
Proceeds from reinvestment of distributions	55,550	51,424
Shares redeemed	(2,053,637)	(3,211,047)
Total from Class C Shares	(570,203)	(1,502,159)
Net increase/(decrease) in net assets from capital share transactions	33,841,810	(234,700,693)
Total increase/(decrease) in net assets	321,092,234	(392,036,404)
NET ASSETS:		
Beginning of period	2,321,536,265	2,713,572,669
End of period	$ 2,642,628,499	$ 2,321,536,265

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

ABBEY CAPITAL FUTURES STRATEGY FUND

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS (CONCLUDED)

	YEAR ENDED AUGUST 31, 2026	YEAR ENDED AUGUST 31, 2025
SHARE TRANSACTIONS:		
Class A Shares		
Shares sold	1,223,214	1,655,674
Shares reinvested	16,023	25,734
Shares redeemed	(1,376,527)	(2,047,590)
Total Class A Shares	(137,290)	(366,182)
Class I Shares		
Shares sold	63,311,518	111,635,749
Shares reinvested	1,902,292	3,225,918
Shares redeemed	(62,791,686)	(136,467,600)
Total Class I Shares	2,422,124	(21,605,933)
Class C Shares		
Shares sold	132,695	159,328
Shares reinvested	5,347	4,949
Shares redeemed	(192,051)	(311,022)
Total Class C Shares	(54,009)	(146,745)
Net increase/(decrease) in shares outstanding	2,230,825	(22,118,860)

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				
	YEAR ENDED AUGUST 31, 2026	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022
Per Share Operating Performance					
Net asset value, beginning of period	$ 10.47	$ 11.10	$ 11.40	$ 13.56	$ 11.95
Net investment income/(loss)[1]	0.17	0.23	0.33	0.22	(0.19)
Net realized and unrealized gain/(loss) from investments	1.27	(0.68)	(0.52)	(0.60)	2.20
Net increase/(decrease) in net assets resulting from operations	1.44	(0.45)	(0.19)	(0.38)	2.01
Dividends and distributions to shareholders from:					
Net investment income	(0.14)	(0.18)	(0.11)	(1.11)	(0.27)
Net realized capital gains	—	—	—	(0.67)	(0.13)
Total dividends and distributions to shareholders	(0.14)	(0.18)	(0.11)	(1.78)	(0.40)
Net asset value, end of period	$ 11.77	$ 10.47	$ 11.10	$ 11.40	$ 13.56
Total investment return/(loss)[2]	13.86%	(4.07)%	(1.67)%	(3.05)%	17.40%
Ratios/Supplemental Data					
Net assets, end of period (000's omitted)	$ 17,436	$ 16,940	$ 22,031	$ 83,783	$ 113,480
Ratio of expenses to average net assets with waivers and/or reimbursements[3]	2.04%	2.04%	2.04%	2.04%	2.04%
Ratio of expenses to average net assets without waivers and/or reimbursements[3]	2.08%	2.10%	2.10%	2.11%	2.10%
Ratio of net investment income/(loss) to average net assets	1.51%	2.16%	2.85%	1.80%	(1.47)%
Portfolio turnover rate[4]	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.

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				
	YEAR ENDED AUGUST 31, 2026	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022
Per Share Operating Performance					
Net asset value, beginning of period	$ 10.53	$ 11.19	$ 11.57	$ 13.72	$ 12.07
Net investment income/(loss)[1]	0.20	0.26	0.36	0.25	(0.15)
Net realized and unrealized gain/(loss) from investments	1.29	(0.69)	(0.51)	(0.61)	2.22
Net increase/(decrease) in net assets resulting from operations	1.49	(0.43)	(0.15)	(0.36)	2.07
Dividends and distributions to shareholders from:					
Net investment income	(0.15)	(0.23)	(0.23)	(1.12)	(0.29)
Net realized capital gains	—	—	—	(0.67)	(0.13)
Total dividends and distributions to shareholders	(0.15)	(0.23)	(0.23)	(1.79)	(0.42)
Net asset value, end of period	$ 11.87	$ 10.53	$ 11.19	$ 11.57	$ 13.72
Total investment return/(loss)[2]	14.23%	(3.89)%	(1.32)%	(2.83)%	17.72%
Ratios/Supplemental Data					
Net assets, end of period (000's omitted)	$ 2,618,121	$ 2,297,730	$ 2,682,705	$ 2,650,349	$ 2,564,701
Ratio of expenses to average net assets with waivers and/or reimbursements[3]	1.79%	1.79%	1.79%	1.79%	1.79%
Ratio of expenses to average net assets without waivers and/or reimbursements[3]	1.83%	1.85%	1.85%	1.86%	1.85%
Ratio of net investment income/(loss) to average net assets	1.76%	2.40%	3.10%	2.05%	(1.22)%
Portfolio turnover rate[4]	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.

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				
	YEAR ENDED AUGUST 31, 2026	YEAR ENDED AUGUST 31, 2025	YEAR ENDED AUGUST 31, 2024	YEAR ENDED AUGUST 31, 2023	YEAR ENDED AUGUST 31, 2022
Per Share Operating Performance					
Net asset value, beginning of period	$ 9.99	$ 10.60	$ 10.95	$ 13.12	$ 11.60
Net investment income/(loss)[1]	0.09	0.15	0.23	0.12	(0.27)
Net realized and unrealized gain/(loss) from investments	1.21	(0.66)	(0.48)	(0.57)	2.13
Net increase/(decrease) in net assets resulting from operations	1.30	(0.51)	(0.25)	(0.45)	1.86
Dividends and distributions to shareholders from:					
Net investment income	(0.12)	(0.10)	(0.10)	(1.05)	(0.21)
Net realized capital gains	—	—	—	(0.67)	(0.13)
Total dividends and distributions to shareholders	(0.12)	(0.10)	(0.10)	(1.72)	(0.34)
Net asset value, end of period	$ 11.17	$ 9.99	$ 10.60	$ 10.95	$ 13.12
Total investment return/(loss)[2]	13.10%	(4.88)%	(2.29)%	(3.77)%	16.48%
Ratios/Supplemental Data					
Net assets, end of period (000's omitted)	$ 7,072	$ 6,866	$ 8,837	$ 9,469	$ 9,078
Ratio of expenses to average net assets with waivers and/or reimbursements[3]	2.79%	2.79%	2.79%	2.79%	2.79%
Ratio of expenses to average net assets without waivers and/or reimbursements[3]	2.83%	2.85%	2.85%	2.86%	2.85%
Ratio of net investment income/(loss) to average net assets	0.79%	1.45%	2.10%	1.05%	(2.22)%
Portfolio turnover rate[4]	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.

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

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-three 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 annual reporting period for the Fund is August 31, 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 $562,448,259, which represented 21.28% of the Fund's net assets. As of the end of the current fiscal period, the net assets of the Onshore Subsidiary were $743,191,492, which represented 28.12% 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

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:

	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Short-Term Investments	$ 1,964,400,899	$ —	$ —	$ 1,964,400,899
Commodity Contracts				
Futures Contracts	71,230,955	—	—	71,230,955
Equity Contracts				
Futures Contracts	15,929,791	—	—	15,929,791
Foreign Currency Contracts				
Forward Foreign Currency Contracts	—	25,233,013	—	25,233,013
Futures Contracts	2,943,138	—	—	2,943,138
Interest Rate Contracts				
Futures Contracts	35,711,530	—	—	35,711,530
Interest Rate Swaps	—	2,664,839	—	2,664,839
Total Assets	$ 2,090,216,313	$ 27,897,852	$ —	$ 2,118,114,165

	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Commodity Contracts				
Futures Contracts	$ (32,743,425)	$ —	$ —	$ (32,743,425)
Equity Contracts				
Futures Contracts	(5,637,663)	—	—	(5,637,663)
Foreign Currency Contracts				
Forward Foreign Currency Contracts	—	(20,143,878)	—	(20,143,878)
Futures Contracts	(3,838,092)	—	—	(3,838,092)
Interest Rate Contracts				
Futures Contracts	(4,137,180)	—	—	(4,137,180)
Interest Rate Swaps	—	(6,195,810)	—	(6,195,810)
Total Liabilities	$ (46,356,360)	$ (26,339,688)	$ —	$ (72,696,048)

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.

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
			ASSET DERIVATIVES			
Forward Contracts [a]	Unrealized appreciation on forward foreign currency contracts	$ —	$ —	$ 25,233,013	$ —	$ 25,233,013
Futures Contracts [a]	Unrealized appreciation on futures contracts	15,929,791	35,711,530	2,943,138	71,230,955	125,815,414
Interest Rate Swap Contracts [a]	Unrealized appreciation on interest rate swaps	—	2,664,839	—	—	2,664,839
Total Value- Assets		**$ 15,929,791**	**$ 38,376,369**	**$ 28,176,151**	**$ 71,230,955**	**$ 153,713,266**
			LIABILITY DERIVATIVES			
Forward Contracts [a]	Unrealized depreciation on forward foreign currency contracts	**$** —	$ —	$ (20,143,878)	$ —	$ (20,143,878)
Futures Contracts [a]	Unrealized depreciation on futures contracts	(5,637,663)	(4,137,180)	(3,838,092)	(32,743,425)	(46,356,360)
Interest Rate Swap Contracts [a]	Unrealized depreciation on interest rate swaps	—	(6,195,810)	—	—	(6,195,810)
Total Value- Liabilities		**$ (5,637,663)**	**$ (10,332,990)**	**$ (23,981,970)**	**$ (32,743,425)**	**$ (72,696,048)**

[a] This amount represents the cumulative appreciation/(depreciation) of forward contracts, futures contracts, and interest rate swaps as reported on the Consolidated Schedule of Investments.

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	$ 130,891,305	$ (79,645,740)	$ 3,606,911	$ 158,156,655	$ 213,009,131
Forward Contracts	Net realized gain/ (loss) from forward foreign currency contracts	—	—	28,353,897	—	28,353,897
Interest Rate Swap Contracts	Net realized gain/ (loss) from interest rate swap contracts	—	(244,240)	—	—	(244,240)
Total Realized Gain/(Loss)		**$ 130,891,305**	**$ (79,889,980)**	**$ 31,960,808**	**$ 158,156,655**	**$ 241,118,788**

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	$ (12,480,571)	$ 32,188,958	$ 548,380	$ 16,268,810	$ 36,525,577
Forward Contracts	Net change in unrealized appreciation/ (depreciation) on forward foreign currency contracts	—	—	1,263,158	—	1,263,158
Interest Rate Swap Contracts	Net change in unrealized appreciation/ (depreciation) on interest rate swap contracts	—	(3,530,971)	—	—	(3,530,971)
Total Change in Unrealized Appreciation/(Depreciation)		**$ (12,480,571)**	**$ 28,657,987**	**$ 1,811,538**	**$ 16,268,810**	**$ 34,257,764**

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	$8,320,989,212	$(9,373,571,246)	$(5,701,274,663)	$5,704,024,008	$ (3,353,303)	$ 2,136,870

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).

		GROSS AMOUNT NOT OFFSET IN CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES				GROSS AMOUNT NOT OFFSET IN CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES			
DESCRIPTION	GROSS AMOUNT PRESENTED IN THE CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES	FINANCIAL INSTRUMENTS	COLLATERAL RECEIVED	NET AMOUNT[1]	GROSS AMOUNT PRESENTED IN THE CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES	FINANCIAL INSTRUMENTS	COLLATERAL PLEDGED[2]	NET AMOUNT[3]
	ASSETS				LIABILITIES			
Forward Foreign Currency Contracts	$ 25,233,013	$ (20,143,878)	$ —	$ 5,089,135	$ 20,143,878	$ (20,143,878)	$ —	$ —
Interest Rate Swap Contracts	$ 2,664,839	$ (2,664,839)	$ —	$ —	$ 6,195,810	$ (2,664,839)	$ (3,530,971)	$ —

(1) Net amount represents the net amount receivable from the counterparty in the event of default.
(2) Actual collateral pledged may be more than the amount shown.
(3) 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

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 each fund's net assets). Expenses incurred for all funds (such as independent 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

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.

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.

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.

OPERATING SEGMENTS — Operating segments are components of an entity that engage in business activities and have discrete financial information available. Each series of the Company operates in one segment. Each segment derives its revenues from each Fund's investments made in accordance with the defined investment strategy of each series, as prescribed in each 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.

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.

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" and 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, 2027 and may not be terminated without the approval of the Board.

	EXPENSE CAPS			
FUND	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

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:

	EXPIRATION AUGUST 31,			
FUND	2027	2028	2029	TOTAL
Abbey Capital Futures Strategy Fund	$ 1,582,258	$ 1,366,423	$ 1,023,839	$ 3,972,520

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 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 Independent 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 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, 2026, the federal tax cost and aggregate gross unrealized appreciation and depreciation of investments held by the Fund were as follows[(a)]:

FUND	FEDERAL TAX COST	UNREALIZED APPRECIATION	UNREALIZED (DEPRECIATION)	NET UNREALIZED APPRECIATION/ (DEPRECIATION)
Abbey Capital Futures Strategy Fund	$ 2,141,064,442	$ 87,532,808	$ (1,463,417)	$ 86,069,391

[(a)] 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, 2026, 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	$ (26,556,331)	$ 26,556,331

As of August 31, 2026, 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	$ 222,722,693	$ —	$ 86,069,391	$ (10,587,104)	$ —	$ —

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 years ended August 31, 2026 and August 31, 2025 was as follows:

FUND	YEARS ENDED	ORDINARY INCOME	LONG-TERM GAINS	TOTAL
Abbey Capital Futures Strategy Fund	2026	$ 30,847,154	$ —	$ 30,847,154
	2025	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, 2026, any amount of losses elected within the tax return will not be recognized for federal income tax purposes until September 1, 2026.

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, 2026, the Fund had $0 of unlimited short-term and $10,587,104 of unlimited long-term capital loss carryforwards to offset future capital gains.

6. NEW ACCOUNTING PRONOUNCEMENT

The Fund has adopted FASB issued Accounting Standards Update 2023-09, Income Taxes (Topic 740) - Improvements to Income Tax Disclosures ("ASU 2023-09"). Adoption of the new standard by the Fund impacted financial statement disclosures only and did not affect the Fund's financial position or results of operations. A disaggregation of income taxes paid by jurisdiction is presented when significant income taxes are paid. Income taxes paid by the Fund for the year were determined to be insignificant.

7. CHANGE IN INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

On May 14, 2025, the Board, upon the recommendation of the Fund's audit committee, dismissed Ernst & Young LLP ("E&Y") as independent registered public accounting firm for the Fund and selected PricewaterhouseCoopers, LLP ("PwC") as the independent registered public accounting firm for the Fund. The reports by E&Y on the financial statements of the Fund for the fiscal years ended August 31, 2024, August 31, 2023, August 31, 2022, August 31, 2021 and August 31, 2020 did not contain an adverse opinion or disclaimer of opinion, nor were they qualified or modified as to uncertainty, audit scope, or accounting principles. During the fiscal years ended August 31, 2024, August 31, 2023, August 31, 2022, August 31, 2021 and August 31, 2020, there were no (1) disagreements with E&Y on any matters of accounting principles or practices, financial statement disclosure, or auditing scope or procedures, which disagreements if not resolved to their satisfaction would have caused them to make reference in connection with their opinion to the subject matter of the disagreements, or (2) reportable events of the kind described in Item 304(a)(1)(v) of Regulation S-K.

During the Fund's fiscal years ended August 31, 2024, August 31, 2023, August 31, 2022, August 31, 2021 and August 31, 2020, neither the Fund nor anyone on its behalf has consulted with PwC on items which (i) concerned the application of accounting principles to a specified transaction, either completed or proposed, or the type of audit opinion that might be rendered on the Fund's financial statements or (ii) concerned the subject of a disagreement (as defined in paragraph (a)(1)(iv) of Item 304 of Regulation S-K under the Securities Exchange Act of 1934, as amended) or reportable events (as described in paragraph (a)(1)(v) of said Item 304).

8. 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

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Board of Directors of The RBB Fund, Inc. and Shareholders of Abbey Capital Futures Strategy Fund

OPINION ON THE CONSOLIDATED FINANCIAL STATEMENTS

We have audited the accompanying consolidated statement of assets and liabilities, including the consolidated schedule of investments, of Abbey Capital Futures Strategy Fund (one of the funds constituting The RBB Fund, Inc., hereafter referred to as the "Fund") as of August 31, 2026, the related consolidated statement of operations for the year ended August 31, 2026, and the consolidated statements of changes in net assets, including the related notes, and the consolidated financial highlights for each of the two years in the period ended August 31, 2026, (collectively referred to as the "financial statements"). In our opinion, the consolidated financial statements present fairly, in all material respects, the financial position of the Fund as of August 31, 2026, the results of its operations for the year then ended, and the changes in its net assets and the financial highlights for each of the two years in the period ended August 31, 2026 in conformity with accounting principles generally accepted in the United States of America.

The consolidated financial statements of the Fund as of and for the year ended August 31, 2024 and the consolidated financial highlights for each of the periods ended on or prior to August 31, 2024 (not presented herein, other than the consolidated financial highlights) were audited by other auditors whose report dated October 30, 2024 expressed an unqualified opinion on those consolidated financial statements and consolidated financial highlights.

BASIS FOR OPINION

These consolidated financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's consolidated financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these consolidated financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the consolidated financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the consolidated financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the consolidated financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the consolidated financial statements. Our procedures included confirmation of securities owned as of August 31, 2026 by correspondence with the custodian and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
October 29, 2026

We have served as the auditor of one or more investment companies advised by Abbey Capital Limited since 2025.

ABBEY CAPITAL FUTURES STRATEGY FUND

SHAREHOLDER TAX INFORMATION
(UNAUDITED)

Certain tax information regarding the Fund is required to be provided to shareholders based upon the Fund's income and distributions for the taxable year ended August 31, 2026. The information and distribution reported herein may differ from information and distributions taxable to the shareholders for the calendar year ended December 31, 2026. During the current fiscal period, the Fund paid no ordinary income dividends that are designated as "qualified dividend income" to its shareholders. Dividends from net investment income and short-term capital gains are treated as ordinary income dividends for federal income tax purposes.

The percentage of taxable ordinary income distributions that are designated as short-term capital gain distributions under Internal Revenue Code Section 871(k)(2)(C) for the Fund is 0%.

Because the Fund's fiscal year is not the calendar year, another notification will be sent with respect to calendar year 2026. The second notification, which will reflect the amount, if any, to be used by calendar year taxpayers on their U.S. federal income tax returns, will be made in conjunction with Form 1099-DIV and will be mailed in January 2027.

Foreign shareholders will generally be subject to U.S. withholding tax on the amount of their ordinary income dividends. They will generally not be entitled to a foreign tax credit or deduction for the withholding taxes paid by the Fund, if any.

In general, dividends received by tax exempt recipients (e.g., IRAs and Keoghs) need not be reported as taxable income for U.S. federal income tax purposes. However, some retirement trusts (e.g., corporate, Keogh and 403(b)(7) plans) may need this information for their annual information reporting.

Shareholders are advised to consult their own tax advisers with respect to the tax consequences of their investment in the Fund.

APPROVAL OF INVESTMENT ADVISORY AGREEMENTS AND TRADING ADVISORY AGREEMENTS

As required by the 1940 Act, the Board, including all of the Directors who are not "interested persons" of the Company, as that term is defined in the 1940 Act (the "Independent Directors"), considered the renewal of (1) the investment advisory agreement (the "Investment Advisory Agreement") between Abbey Capital and the Company on behalf of Abbey Capital Futures Strategy Fund (for this section only, the "Fund"), (2) each of the separate advisory agreements between Abbey Capital Onshore Series LLC, Abbey Capital Master Offshore Fund Limited, and Abbey Capital Offshore Fund SPC (the "Subsidiaries") and Abbey Capital (collectively, the "Subsidiary Investment Advisory Agreements"), and (3) the trading advisory agreements between Abbey Capital and each of 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, a "Trading Adviser") (the "Trading Advisory Agreements"), at a meeting of the Board held on May 12-13, 2026 (the "Meeting"). At the Meeting, the Board, including all of the Independent Directors, approved the Investment Advisory Agreement, each Subsidiary Investment Advisory Agreement, and each Trading Advisory Agreement for an additional one-year term ending August 16, 2027. The Board's decision to approve the Investment Advisory Agreement, the Subsidiary Investment Advisory Agreements, and the Trading Advisory Agreements reflects the exercise of its business judgment to continue the existing arrangement. In approving the Investment Advisory Agreement, Subsidiary Investment Advisory Agreements, and the Trading Advisory Agreements, the Board considered information provided by Abbey Capital and each of the Trading Advisers with the assistance and advice of counsel to the Independent Directors and the Company.

In considering the renewal of the Investment Advisory Agreement , the Subsidiary Investment Advisory Agreements, and the Trading Advisory Agreements, with respect to the Fund, the Directors took into account all materials provided prior to and during the Meeting and at other meetings throughout the past year, the presentations made during the Meeting, and the discussions held during the Meeting. The Directors reviewed these materials with management of Abbey Capital, and discussed the aforementioned Agreements with counsel in executive sessions, at which no representatives of Abbey Capital, the Subsidiaries, or Trading Advisers were present. Among other things, the Directors considered (i) the nature, extent, and quality of services provided to the Fund by Abbey Capital and each Trading Adviser; (ii) descriptions of the experience and qualifications of the personnel providing those services; (iii) Abbey Capital's and the Trading Advisers' investment philosophies and processes; (iv) Abbey Capital's and the Trading Advisers' assets under management and client descriptions; (v) Abbey Capital's and the Trading Advisers' soft dollar commission and trade allocation policies, including information on the types of research and services obtained in connection with soft dollar commissions; (vi) Abbey Capital's and the Trading Advisers' advisory fee arrangements with the Company and other similarly managed clients, as applicable; (vii) Abbey Capital's and the Trading Advisers' compliance procedures; (viii) Abbey Capital's and the Trading Advisers' financial information and insurance coverage, as applicable, and Abbey Capital's profitability analysis related to providing advisory services to the Fund; (ix) the extent to which economies of scale are relevant to the Fund; (x) a report prepared by Fuse Research Network, LLC comparing the Fund's management fees and total expense ratios to a group of mutual funds deemed comparable to the Fund based primarily on investment strategy similarity ("Peer Group"), and comparing the performance of the Fund to the performance of its Peer Group and its benchmark.

As part of their review, the Directors considered the nature, extent and quality of the services provided by Abbey Capital and each Trading Adviser. The Directors concluded that Abbey Capital and each Trading Adviser had substantial resources to provide services to the Fund and the Subsidiaries, as applicable.

The Directors also considered the investment performance of the Fund, noting that the Fund had underperformed its benchmark, the S&P 500 Total Return Index, for the one-year, three-year, five-year, ten-year, and since-inception periods ended December 31, 2025, and outperformed its benchmark for the three-month period ended December 31, 2025. The Directors considered the Fund's investment performance in light of its investment objective and investment strategies. The Board noted that the Fund's total return outperformed the median of its Peer Group for the three-year

period ended December 31, 2025, equaled the median of its Peer Group for the since-inception period ended December 31, 2025, and underperformed the median of its Peer Group for the three-month, one-year, five-year, and ten-year periods ended December 31, 2025.

The Board also considered the advisory fee rate payable by the Fund under the Investment Advisory Agreement. In this regard, information on the advisory fees paid by the Fund and the Fund's total operating expense ratios (before and after fee waivers and expense reimbursements) was compared to similar information for the Peer Group. The Directors noted that both the Fund's net advisory fee and Fund's total net expenses (excluding acquired fund fees and expenses) were above the median and in the 5th quintile (most expensive) of its Peer Group. The Directors also considered the fees payable to each Trading Adviser under the Trading Advisory Agreements and the information provided by Abbey Capital on the services provided by the different Trading Advisers. In this regard, the Directors noted that the fees for each Trading Adviser were paid directly by Abbey Capital and not by the Fund. The Directors noted that Abbey Capital had contractually agreed to waive management fees and reimburse expenses through at least December 31, 2026, to limit total annual operating expenses to agreed-upon levels for the Fund.

After reviewing the information regarding Abbey Capital's and the Trading Advisers' costs, profitability and economies of scale, and after considering the services to be provided by Abbey Capital and each Trading Adviser, the Directors concluded that the investment advisory fees to be paid by the Fund to Abbey Capital and the trading advisory fees to be paid by Abbey Capital to each Trading Adviser were fair and reasonable and that the Investment Advisory Agreement, Subsidiary Investment Advisory Agreements, and Trading Advisory Agreements should be approved and continued for an additional one-year period ending August 16, 2027.

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.

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