

GMP

THE GABELLI MERGER PLUS+ TRUST

30 September 2022

LSE: **GMP**

SEDOL/ISN: BD8P074 / GB00BD8P0741



GABELLI
FUNDS

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
COMMON STOCKS						
Communication Services						
Media & Entertainment						
		42,513	Activision Blizzard Inc	3,384,043	3,160,416	3.3%
		32,255	Aimia Inc	128,534	80,987	0.1%
		34,966	Liberty Media Corp - Liberty SiriusXM	1,346,579	1,318,568	1.4%
		12,400	Liberty Media Corp Braves Class C	317,501	341,000	0.4%
		329,631	NII Holdings Inc	626,707	115,371	0.1%
		114,642	Shaw Communications Inc	3,249,543	2,802,536	2.9%
		93,910	Tegna Inc	2,040,770	1,942,059	2.0%
		46,460	Twitter Inc	2,134,536	2,036,806	2.1%
		12,100	WideOpenWest	245,561	148,467	0.2%
				13,473,774	11,946,210	12.4%
Telecommunication Services						
		13,747	Telesat Corp	393,390	107,364	0.1%
				393,390	107,364	0.1%
			Total Communication Services	13,867,164	12,053,574	12.5%
Consumer Discretionary						
Automobiles & Components						
		29,952	Tenneco Inc	551,471	520,865	0.5%
				551,471	520,865	0.5%
Communication Services						
		49,403	Playtech plc	452,305	243,536	0.3%
				452,305	243,536	0.3%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
Consumer Services						
		13,350	ADT Security Services Inc	109,296	99,991	0.1%
		31,400	Recipe Unlimited Corp	478,275	471,211	0.5%
		22,269	Terminix Global Holdings Inc	972,557	852,680	0.9%
				1,560,128	1,423,882	1.5%
Retailing						
		7,250	iRobot Corp	430,116	408,392	0.4%
		94,381	Sportsmans Warehouse Holdings	1,359,724	783,362	0.8%
		3,790	The ODP Corp	165,498	133,218	0.1%
		59,883	ZAGG Inc	-	5,389	0.0%
				1,955,338	1,330,361	1.4%
			Total Consumer Discretionary	4,519,242	3,518,644	3.7%
Consumer Goods						
Household Goods & Home Construction						
		10,806	Lennar Corp Class B	545,807	643,065	0.7%
		7,750	Spectrum Brands Holdings Inc	527,779	302,482	0.3%
				1,073,586	945,547	1.0%
			Total Consumer Goods	1,073,586	945,547	1.0%
Energy						
Energy						
		1,350	Continental Resources Inc	95,643	90,193	0.1%
		29,968	Exterran Corp	139,959	124,667	0.1%
		35,249	PNM Resources Inc	1,728,835	1,611,937	1.7%
		9,019	Shell Midstream Partners	124,104	142,590	0.1%
		42,001	South Jersey Industries	1,417,958	1,403,673	1.5%
		3,400	Southwest Gas Holdings Inc	271,570	237,150	0.2%
				3,778,069	3,610,210	3.8%
			Total Energy	3,778,069	3,610,210	3.8%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
Financials						
Asset Management						
		4,278	7GC & Co Holdings Inc	42,780	42,480	0.0%
		13,895	Accelerate Acquisition Corp	133,687	136,657	0.1%
		24,188	Accretion Acquisition Corp	231,940	240,429	0.3%
		11,111	Acropolis Infrastructure Corp	107,779	107,832	0.1%
		807	Advanced Merger Partners Inc	8,070	7,941	0.0%
		13,700	Alpha Star Acquisition Corp	133,648	138,096	0.1%
		6,099	Arctos NorthStar Acquisition Corp	60,990	60,532	0.1%
		10,114	Ares Acquisition Corp	84,289	83,894	0.1%
		4,040	Arrowroot Acquisition Corp	38,715	39,672	0.0%
		26,200	Athlon Acquisition Corp	258,201	258,856	0.3%
		7,100	Atlantic Avenue Acquisition Corp	67,284	71,213	0.1%
		10,560	Atlas Crest Investment Corp	84,480	83,342	0.1%
		16,177	Austerlitz Acquisition Corp	157,251	158,696	0.2%
		8,496	Avanti Acquisition Corp	78,096	85,130	0.1%
		53,000	Axios Sustainable Growth Corp	261,446	270,116	0.3%
		21,164	Bannix Acquisition Corp	102,592	106,497	0.1%
		9,916	bleuacacia Ltd	95,749	97,821	0.1%
		10,674	Blockchain Moon Acquisition Corp	100,962	106,526	0.1%
		12,862	Blue Ocean Acquisition Corp	127,091	129,006	0.1%
		1,698	BlueRiver Acquisition Corp	16,980	16,844	0.0%
		9,657	Brigade M3 European Acquisition	89,432	94,639	0.1%
		8,422	CC Neuberger Principal	81,967	83,630	0.1%
		14,710	CF Acquisition Corp	110,330	109,925	0.1%
		53,334	Churchill Capital Corp	450,174	443,515	0.5%
		21,159	CIIG Capital Partners Inc	141,060	141,272	0.1%
		3,398	Class Acceleration Corp	33,980	33,555	0.0%
		7,441	Clover Leaf Capital Corp	71,464	76,940	0.1%
		16,708	Colicity Inc	163,417	164,407	0.2%
		23,640	CONX Corp	228,678	236,400	0.2%
		11,405	Corner Growth Acquisition Co	85,540	85,311	0.1%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		3,591	Crown PropTech Acquisitions	2,658	90	0.0%
		5,906	Crucible Acquisition Corp	59,060	58,706	0.1%
		4,249	D and Z Media Acquisition Corp	42,490	41,938	0.0%
		12,742	Deep Lake Capital Acquisition Corp	84,950	84,850	0.1%
		8,078	DHB Capital Corp	78,507	79,487	0.1%
		13,243	Dragoneer Growth Opportunity	132,941	129,649	0.1%
		3,515	Elliott Opportunity Corp	35,220	34,710	0.0%
		18,591	Elliott Opportunity Litigation Corp	180,982	182,935	0.2%
		17,084	Epiphany Technology Acquisition Corp	128,129	126,806	0.1%
		11,065	European Biotech Acquisition Corp	107,312	109,765	0.1%
		25,600	Far Peak Acquisition Corp	251,136	253,184	0.3%
		4,160	Figure Acquisition Corp	41,600	41,080	0.0%
		9,700	Financial Strategies Acquisition Corp	91,828	97,339	0.1%
		4,165	FinServ Acquisition Corp	45,860	40,859	0.0%
		4,045	Flame Acquisition Corp	40,450	39,965	0.0%
		5,949	Fortistar Sustainable Solutions	59,490	58,925	0.1%
		4,247	Fortress Capital Acquisition Corp	42,470	42,257	0.0%
		8,014	Fortress Value Acquisition Corp	78,996	78,858	0.1%
		15,979	Forum Merger Corp	154,007	156,994	0.2%
		1,731	Frazier Lifesciences Acquisition Corp	17,310	18,149	0.0%
		6,027	Frontier Acquisition Corp	58,307	59,727	0.1%
		8,093	Fusion Acquisition Corp	78,488	79,756	0.1%
		6,405	Global Partner Acquisition Corp	64,050	63,729	0.1%
		8,000	Globalink Investment Inc	77,769	79,840	0.1%
		813	Gores Holdings VII Inc	8,130	8,000	0.0%
		2,405	Gores Technology Partners	24,050	24,467	0.0%
		14,291	Graf Acquisition Corp	139,550	139,337	0.1%
		32,085	H.I.G. Acquisition Corp	303,885	321,812	0.3%
		12,832	Healthcare Services Acquisition Corp	85,550	85,154	0.1%
		40,061	Heartland Media Acquisition Corp	396,439	400,209	0.4%
		10,435	Hudson Executive Investments	104,350	102,926	0.1%
		4,326	HumanCo Acquisition Corp	43,260	43,130	0.0%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		10,019	Independence Holdings Corp	99,275	99,388	0.1%
		11,396	INSU Acquisition Corp	85,470	85,327	0.1%
		4,224	Itiquira Acquisition Corp	42,240	41,944	0.0%
		6,369	Jack Creek Investment Corp	63,076	63,371	0.1%
		14,870	JATT Acquisition Corp	144,440	149,667	0.2%
		3,773	Jaws Hurricane Acquisition Corp	37,730	37,051	0.0%
		7,531	Jaws Juggernaut Acquisition Corp	73,282	73,954	0.1%
		10,536	Jaws Mustang Acquisition Corp	84,290	83,994	0.1%
		6,798	Jiya Acquisition Corp	67,980	67,844	0.1%
		12,633	Kernel Group Holdings Inc	84,220	83,825	0.1%
		13,933	KINS Technology Group Inc	8,968	351	0.0%
		7,100	Kismet Acquisition Three Corp	69,533	70,290	0.1%
		7,269	KKR Acquisition Holdings	70,715	71,527	0.1%
		793	LDH Growth Corp	7,930	7,862	0.0%
		10,677	Leo Holdings Corp	85,420	85,136	0.1%
		106,004	Liberty Media Acquisition Corp	970,468	1,053,680	1.1%
		20,736	LMF Acquisition Corp	103,680	107,207	0.1%
		6,371	Marlin Technology Corp	63,710	63,455	0.1%
		16,471	MDH Acquisition Corp	124,910	124,807	0.1%
		2,843	Medicus Sciences Acquisition Corp	25,590	25,362	0.0%
		23,531	Mission Advancement Corp	228,414	231,074	0.2%
		4,247	Monument Circle Acquisition Corp	42,470	42,066	0.0%
		12,708	Moringa Acquisition Corp	122,754	126,190	0.1%
		20,317	Mountain Crest Acquisition Corp	197,070	203,864	0.2%
		12,632	Music Acquisition Corp	121,637	124,551	0.1%
		4,236	New Vista Acquisition Corp	42,360	42,106	0.0%
		6,321	Noble Rock Acquisition Corp	63,210	62,831	0.1%
		2,323	Nocturne Acquisition Corp	23,087	23,973	0.0%
		12,081	Northern Star	120,286	118,816	0.1%
		15,950	NorthView Acquisition Corp	153,292	158,543	0.2%
		6,372	OCA Acquisition Corp	63,720	64,134	0.1%
		15,200	OceanTech Acquisitions Corp	144,411	155,040	0.2%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		5,944	One Equity Partners Open Water I Corp	59,440	58,816	0.1%
		4,834	Orion Acquisition Corp	48,420	47,711	0.0%
		28,648	Oxbridge Acquisition Corp	143,240	144,887	0.2%
		12,141	Periphass Capital Partnering	242,825	241,137	0.3%
		38,083	Pine Island Acquisition Corp	362,108	376,974	0.4%
		4,309	Pivotal Investment Corp	43,090	42,551	0.0%
		76,760	Post Holdings Partnering Corp	740,734	743,804	0.8%
		6,407	Powered Brands	64,070	63,814	0.1%
		2,154	Priveterra Acquisition Corp	21,540	21,228	0.0%
		16,168	Progress Acquisition Corp	107,790	108,151	0.1%
		18,099	Property Solutions Acquisition	174,878	178,003	0.2%
		37,148	PropTech Investment Corp	278,609	278,517	0.3%
		854	Prospector Capital Corp	8,540	8,506	0.0%
		17,150	Pzena Investment Corp	163,495	162,582	0.2%
		25,000	Redwoods Acquisition Corp	250,000	251,625	0.3%
		11,294	Rice Acquisition Corp	109,172	111,246	0.1%
		4,287	Rosecliff Acquisition Corp	43,449	42,313	0.0%
		24,883	Roth CH Acquisition Corp	176,730	178,401	0.2%
		4,836	RXR Acquisition Corp	47,204	47,586	0.0%
		16,082	Sandbridge X2 Corp	155,168	158,247	0.2%
		8,498	Science Strategic Acquisition Corp	82,881	84,045	0.1%
		29,771	ScION Tech Growth	288,608	296,662	0.3%
		19,541	Senior Connect Acquisition Corp	188,520	194,433	0.2%
		11,484	Silver Spike III Acquisition Corp	110,607	116,562	0.1%
		416	Simon Property Group Acquisition Corp	4,039	4,098	0.0%
		24,766	Slam Corp	240,639	245,431	0.3%
		5,337	Sportsman Tech Acquisition Corp	53,370	53,850	0.1%
		8,472	SportsTek Acquisition Corp	81,500	83,407	0.1%
		22,020	SVF Investment Corp	222,330	218,823	0.2%
		32,921	Tastemaker Acquisition Corp	318,986	328,551	0.3%
		1,998	TCV Acquisition Corp	19,980	19,620	0.0%
		24,035	Tech and Energy Transition	232,248	236,985	0.2%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		3,664	Tishman Speyer	35,996	36,090	0.0%
		29,030	TLG Acquisition One Corp	285,261	286,236	0.3%
		33,322	Trine Acquisition Corp	325,836	334,053	0.3%
		10,838	Turmeric Acquisition Corp	103,278	108,380	0.1%
		5,900	TZP Strategies Acquisition Corp	59,000	58,823	0.1%
		4,498	UTA Acquisition Corp	44,980	45,475	0.0%
		24,703	VectoIQ Acquisition Corp	242,671	243,819	0.3%
		8,041	Vector Acquisition Corp	80,410	79,767	0.1%
		12,202	Velocity Acquisition Corp	119,298	119,945	0.1%
		16,613	Viscogliosi Brothers Acquisition Corp	164,519	164,619	0.2%
		4,832	Warburg Pincus Capital Corp	48,358	47,901	0.0%
		89,691	Waverley Capital Acquisition	662,074	658,220	0.7%
		11,294	Zimmer Energy Transition Corp	109,678	110,455	0.1%
				17,708,503	17,987,386	18.7%
Banks						
		111,166	First Horizon Corp	2,575,887	2,545,701	2.6%
				2,575,887	2,545,701	2.6%
Diversified Financials						
		5,117	Alleghany Corp	4,273,576	4,295,056	4.5%
		1,400	Cowen Inc	53,438	54,096	0.1%
		2,450	Manning + Napier Inc	29,918	30,061	0.0%
				4,356,932	4,379,213	4.6%
			Total Financials	24,641,322	24,912,300	25.9%
Health Care						
Health Care Equipment & Supplies						
		31,200	1Life Healthcare Inc	531,632	535,080	0.6%
		10	Change Healthcare Inc	274	275	0.0%
		2,500	Convey Health Solutions	25,803	26,275	0.0%
		28,450	Covetrus Inc	590,124	594,036	0.6%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		6,199	Hanger Inc	114,855	116,045	0.1%
		7,950	LHC Group Inc	1,316,154	1,301,097	1.4%
		15,150	Meridian Bioscience Inc	495,790	477,679	0.5%
		22,900	Signify Health Inc	661,678	667,535	0.7%
				3,736,310	3,718,022	3.9%
Pharmaceuticals, Biotechnology & Life Sciences						
		113,381	Achillion Pharmaceuticals Inc	-	56,690	0.1%
		34,850	Aerie Pharmaceuticals Inc	525,741	527,280	0.5%
		27	Biohaven Pharmaceutical	3,911	4,081	0.0%
		36,912	Chemocentryx Inc	1,873,186	1,906,874	2.0%
		16,275	Clementia Pharmaceuticals Inc	420,388	-	0.0%
		132,674	Contra Adamas Pharmaceuticals Inc	-	6,633	0.0%
		100,314	Contra Flexion Therapeutics Inc	-	65,204	0.1%
		32,706	Dova Pharmaceuticals Inc	-	4,088	0.0%
		17,564	Forma Therapeutics Holdings	348,087	350,402	0.4%
		28,100	Global Blood Therapeutics	1,884,623	1,913,610	2.0%
		19,742	Grifols S.A.	396,598	121,610	0.1%
		350	Seagen Inc	52,361	47,890	0.0%
				5,504,895	5,004,362	5.2%
			Total Health Care	9,241,205	8,722,384	9.1%
Industrials						
Capital Goods						
		46,916	Aerojet Rocketdyne Holdings Inc	2,147,506	1,876,171	2.0%
		10,535	Circor International Inc	223,486	173,722	0.2%
				2,370,992	2,049,893	2.1%
Commercial & Professional Services						
		105,300	Hill International Inc	309,766	349,596	0.4%
		89,274	Nielsen Holdings plc	2,485,486	2,474,675	2.6%
				2,795,252	2,824,271	2.9%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
Transportation						
		500	Atlas Air Worldwide Holdings	49,755	47,785	0.0%
		3,000	Atlas Corp	42,776	41,700	0.0%
		8,800	Spirit Airlines Inc	220,162	165,616	0.2%
				312,693	255,101	0.3%
		Total Industrials		5,478,937	5,129,265	5.3%
Information Technology						
Semiconductors & Semiconductor Equipment						
		18,500	CyberOptics Corp	981,587	994,930	1.0%
		32,178	MagnaChip Semiconductor Corp	736,765	329,503	0.3%
		47,081	Tower Semiconductor Ltd	2,223,363	2,068,739	2.2%
				3,941,715	3,393,172	3.5%
Software & Computer Services						
		336,746	Altaba Inc	5,304,703	1,279,635	1.3%
		16,800	Avalara Inc	1,545,730	1,542,240	1.6%
		2,150	Black Knight Inc	154,545	139,169	0.1%
		19,700	BTRS Holdings Inc	181,644	182,422	0.2%
		13,400	ChannelAdvisor Corp	305,250	303,644	0.3%
		21,854	Citrix Systems Inc	2,214,761	2,272,816	2.4%
		11,550	Computer Services Inc	655,936	643,912	0.7%
		28,478	Evo Payments Inc	950,183	948,317	1.0%
		9,000	ironSource Ltd	31,043	30,960	0.0%
		159,423	MoneyGram International Inc	1,601,751	1,657,999	1.7%
		1,800	NCR Corporation	60,007	34,218	0.0%
		14,780	PFSweb Inc	157,795	137,750	0.1%
		28,750	Ping Identity Holding Corp	808,394	807,012	0.8%
		800	VMware Inc	99,685	85,168	0.1%
		45,200	Zendesk Inc	3,403,926	3,439,720	3.6%
				17,475,353	13,504,982	14.0%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
Technology Hardware& Equipment						
		75,000	Actua Corp	-	750	0.0%
		15,400	Comtech Telecommunications Corp	353,018	154,154	0.2%
		28,025	Intevac Inc	142,209	130,316	0.1%
		10,929	Rogers Corp	2,911,290	2,643,507	2.7%
		27,400	Sierra Wireless Inc	839,689	834,056	0.9%
		1,967	Turtle Beach Corp	52,328	13,415	0.0%
				4,298,534	3,776,198	3.9%
		Total Information Technology		25,715,602	20,674,352	21.5%
Materials						
Materials						
		4,046	Greif Inc	230,866	245,997	0.3%
		20,500	Resolute Forest Products	411,484	410,000	0.4%
		22,032	Turquoise Hill Resources Ltd	614,252	654,050	0.7%
		11,700	Yamana Gold Inc	65,616	53,001	0.1%
				1,322,218	1,363,048	1.4%
Metals & Mining						
		3,500	Artemis Gold Inc	149,617	10,877	0.0%
		2,853	Newcrest Mining Corp	120,755	31,037	0.0%
				270,372	41,914	0.0%
		Total Materials		1,592,590	1,404,962	1.5%
Real Estate						
Real Estate						
		28,300	Seritage Growth	357,466	255,266	0.3%
		9,100	Store Capital Corp	290,071	285,103	0.3%
				647,537	540,369	0.6%
		Total Real Estate		647,537	540,369	0.6%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
PREFERRED STOCK						
Consumer Discretionary						
Automobiles & Components						
		29,442	Garrett Motion Inc	154,570	209,332	0.2%
				154,570	209,332	0.2%
		Total Consumer Discretionary		154,570	209,332	0.2%
RIGHTS						
Financials						
Asset Management						
		24,188	Accretion Acquisition Corp	5,947	1,954	0.0%
		13,700	Alpha Star Acquisition Corp	2,373	1,918	0.0%
		10,582	Bannix Acquisition Corp	3,227	635	0.0%
		9,916	bleuacacia Ltd	1,488	1,088	0.0%
		10,674	Blockchain Moon Acquisition Corp	3,051	618	0.0%
		13,090	Blue Safari Group Acquisition Corp	4,379	1,243	0.0%
		22,199	Breeze Holdings Acquisition Corp	5,527	666	0.0%
		7,441	Clover Leaf Capital Corp	2,945	362	0.0%
		9,700	Financial Strategies Acquisition Corp	2,586	531	0.0%
		8,000	Globalink Investment Inc	1,335	1,141	0.0%
		7,971	Goldenbridge Acquisition Ltd	3,105	1,195	0.0%
		25,563	Mountain Crest Acquisition Corp	9,903	4,452	0.0%
		2,323	Nocturne Acquisition Corp	143	104	0.0%
		15,950	NorthView Acquisition Corp	3,942	1,124	0.0%
		7,579	SPK Acquisition Corp	2,713	1,347	0.0%
		12,711	Viveon Health Acquisition Corp	2,312	1,525	0.0%
				54,976	19,903	0.0%
		Total Financials		54,976	19,903	0.0%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
Materials						
Materials						
		190,215	Pan American Silver Corp CVR	28,643	109,564	0.1%
				28,643	109,564	0.1%
		Total Materials		28,643	109,564	0.1%
WARRANTS						
Financials						
Asset Management						
		4,631	Accelerate Acquisition Corp	5,235	334	0.0%
		12,094	Accretion Acquisition Corp	3,993	600	0.0%
		6,756	Ace Global Business Acquisition Corp	3,536	499	0.0%
		3,703	Acropolis Infrastructure Corp	3,331	371	0.0%
		13,700	Alpha Star Acquisition Corp	1,049	548	0.0%
		2,020	Arrowroot Acquisition Corp	1,725	68	0.0%
		3,550	Atlantic Avenue Acquisition Corp	3,716	210	0.0%
		4,044	Austerlitz Acquisition Corp	5,650	404	0.0%
		5,600	Avanti Acquisition Corp	9,048	129	0.0%
		26,500	Axios Sustainable Growth Corp	3,554	1,526	0.0%
		4,958	bleuacacia Ltd	1,922	539	0.0%
		10,674	Blockchain Moon Acquisition Corp	2,727	341	0.0%
		6,431	Blue Ocean Acquisition Corp	1,529	772	0.0%
		4,828	Brigade M3 European Acquisition	1,448	1,110	0.0%
		1,684	CC Neuberger Principal Holdings I	2,252	303	0.0%
		3,341	Colicity Inc	4,261	160	0.0%
		6,424	CONX Corp	10,810	485	0.0%
		2,692	DHB Capital Corp	2,272	143	0.0%
		4,647	Elliott Opportunity Corp	4,928	743	0.0%
		3,688	European Biotech Acquisition Corp	3,395	249	0.0%
		9,700	Financial Strategies Acquisition Corp	2,586	437	0.0%
		1,001	Fortress Value Acquisition Corp	1,144	175	0.0%
		3,994	Forum Merger IV Corp	5,425	331	0.0%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		1,506	Frontier Acquisition Corp	1,962	182	0.0%
		2,697	Fusion Acquisition Corp	2,650	195	0.0%
		1,758	GigCapital5 Inc	52	45	0.0%
		7,557	GigInternational1 Inc	7,308	483	0.0%
		8,000	Globalink Investment Inc	895	520	0.0%
		7,971	Goldenbridge Acquisition Ltd	2,495	297	0.0%
		2,858	Graf Acquisition Corp	3,193	417	0.0%
		11,839	H.I.G. Acquisition Corp	18,237	118	0.0%
		20,030	Heartland Media Acquisition Corp	4,171	2,259	0.0%
		4,332	Horizon Acquisition Corp	7,848	604	0.0%
		7,542	HPX Corp	6,512	1,810	0.0%
		2,003	Independence Holdings Corp	915	175	0.0%
		3,184	Jack Creek Investment Corp	613	891	0.0%
		7,435	JATT Acquisition Corp	4,093	1,189	0.0%
		1,882	Jaws Juggernaut Acquisition Corp	2,179	476	0.0%
		4,394	Kalera plc	1,983	527	0.0%
		2,366	Kismet Acquisition Three Corp	330	26	0.0%
		1,817	KKR Acquisition Holdings	2,076	218	0.0%
		2,125	Kludein I Acquisition Corp	211	274	0.0%
		6,169	Lakeshore Acquisition Corp	1,688	1,222	0.0%
		21,200	Liberty Media Acquisition Corp	89,571	85	0.0%
		5,363	Mission Advancement Corp	4,489	160	0.0%
		6,354	Moringa Acquisition Corp	4,325	476	0.0%
		3,331	Mountain Crest Acquisition Corp	1,435	166	0.0%
		6,316	Music Acquisition Corp	4,683	229	0.0%
		1,340	Northern Star	557	103	0.0%
		7,975	NorthView Acquisition Corp	2,362	439	0.0%
		15,200	OceanTech Acquisition Corp	7,360	1,379	0.0%
		5,857	Pine Island Acquisition Corp	13,146	293	0.0%
		7,367	Pine Technology Acquisition Corp	6,764	488	0.0%
		25,586	Post Holdings Partnering Corp	26,865	2,681	0.0%
		48,961	Presto Automation Inc	23,304	3,966	0.0%
		4,524	Property Solutions Acquisition	5,952	584	0.0%

SCHEDULE OF INVESTMENTS

Sector	Sub-Sector	Quantity	Security Name	Cost	Market Value	% Total Investments
		402	QualTek Services Inc	440	108	0.0%
		2,823	Rice Acquisition Corp	3,767	900	0.0%
		967	RXR Acquisition Corp	1,054	60	0.0%
		5,360	Sandbridge X2 Corp	5,651	260	0.0%
		2,832	Science Strategic Acquisition Corp	2,098	178	0.0%
		9,923	ScION Tech Growth I	9,101	326	0.0%
		9,770	Senior Connect Acquisition Corp	6,890	99	0.0%
		2,636	Silver Spike Acquisition Corp	3,429	79	0.0%
		5,742	Silver Spike III Acquisition Corp	4,232	517	0.0%
		83	Simon Property Group Acquisition Corp	121	5	0.0%
		2,871	Slam Corp	3,922	198	0.0%
		6,444	Social Capital Hedosophia Holdings Corp	17,708	6	0.0%
		4,236	SportsTek Acquisition Corp	3,219	165	0.0%
		16,460	Tastemaker Acquisition Corp	11,264	1,628	0.0%
		8,011	Tech and Energy Transition	8,102	400	0.0%
		8,502	TLG Acquisition One Corp	5,675	425	0.0%
		16,661	Trine Acquisition Corp	7,384	1,834	0.0%
		3,612	Turmeric Acquisition Corp	5,231	90	0.0%
		1,275	VectoIQ Acquisition Corp	2,254	111	0.0%
		7,420	Vickers Vantage Corp	3,427	1,337	0.0%
		8,301	Viscogliosi Brothers Acquisition Corp	1,510	830	0.0%
		9,230	Viveon Health Acquisition Corp	2,933	822	0.0%
		1,780	Vy Global Growth	2,921	12	0.0%
		3,764	Zimmer Energy Transition Corp	3,187	1,326	0.0%
				461,280	45,170	0.0%
		Total Financials		461,280	45,170	0.0%

SCHEDULE OF INVESTMENTS

		Notional Amount	Security Name	Unrealized App/(Dep)	Market Value	% Total Investments
Equity Contract for Difference Swap Agreements						
Long Positions						
		25,595	Aareal Bank	(29)	807,387	
		8,285	ADVA Optical Networking	(6,499)	153,400	
		60,300	Alliance Aviation Services	(8,917)	120,187	
		82,292	Atlantia Spa	(16,114)	1,822,758	
		3,059	Aveva Group	3,142	107,292	
		33,427	Biffa plc	3,622	153,736	
		3,300	Black Knight Inc	(11,451)	213,609	
		27,346	Cazoo Group Ltd	(5,497)	12,579	
		59,504	ContourGlobal	(2,325)	167,389	
		18,885	Disruptive Capital	-	212,921	
		62,966	Disruptive Capital Warrant	(19,681)	22,492	
		47,843	Distell Group Ltd	(11,580)	459,064	
		15,147	Drilling Co	(135,368)	674,539	
		72,504	EDF Renewables	(5,710)	844,529	
		1,750	Emis Group plc	117	36,921	
		25,262	Entain plc	(39,198)	306,251	
		22,000	Euromoney Institutional Investor	(982)	354,135	
		15,800	Euronav	(30,652)	243,162	
		37,269	Flagstar Bancorp	(150,194)	1,244,785	
		6	Fulton Financial Corp	(1)	95	
		6,738	Genkyotex	-	0	
		67,389	HomeServe plc	(3,761)	890,679	
		28,913	Intertrust NV	(3,965)	553,463	
		28,700	Ironsource Ltd	(13,776)	98,728	
		6,355	IVECO Group	(1,407)	30,319	
		93,896	Link Admin	(43,467)	172,659	
		143,352	MFE - Media For Europe N.V.	(16,150)	42,411	
		48,152	Micro Focus International	617	279,726	

SCHEDULE OF INVESTMENTS

	Notional Amount	Security Name	Unrealized App/(Dep)	Market Value	% Total Investments
	251	MKS Instruments Inc	(2,859)	20,743	
	154,705	Nearmap Ltd	(6,910)	199,930	
	576	NortonLifeLock	(910)	11,600	
	5,213	Orange Belgium	(3,575)	91,924	
	121,054	Praemium Ltd	(8,172)	52,147	
	600	Ramsay Health Care Ltd	(2,183)	22,097	
	31,697	Randall + Quilter Holdings	(8,244)	25,122	
	20,216	SciPlay Corp	11,119	237,740	
	11,602	Siemens Gamesa Renewable Energy	(284)	203,734	
	3,919	Silicon Motion Technology	(26,218)	255,480	
	5,495	Siltronic AG	(56,792)	313,570	
	436,664	SOHO China Ltd	(14,463)	69,533	
	38,582	Spear Investment Warrant	(3,780)	4,535	
	49,008	Spire Healthcare	(13,130)	117,895	
	3,500	Sportsman's Warehouse Holdings	(1,001)	29,050	
	296,550	Swedish Match AB	21,378	2,939,446	
	56,750	Switch Inc	(16,491)	1,911,908	
	285,166	Telecom Italia	(4,051)	53,162	
	4,239	Valora Holding	-	1,119,776	
	6,700	VMware Inc	(57,955)	713,282	
			(713,747)	18,417,890	
Equity Contract for Difference Swap Agreements					
Short Positions					
	(717)	Broadcom Inc	42,762	(318,355)	
	(23,220)	Frontline Ltd	38,545	(253,795)	
	(3,846)	Greif Inc	28,653	(229,106)	
	(12,441)	Grifols S.A.	47,688	(108,252)	
	(475)	Intercontinental Exchange	4,517	(42,916)	
	(8,623)	Lennar Corp	(1,022)	(642,845)	
	(1,511)	MaxLinear Inc	3,430	(49,289)	
	(151,065)	New York Community Bancorp	163,150	(1,288,584)	

