

MANAGED FUTURES STRATEGY FUND
Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased[†] (continued)				
Corn Futures Contracts	1	Mar 2020	\$ 19,363	\$ (78)
LME Lead Futures Contracts	3	Feb 2020	144,431	(109)
Cattle Feeder Futures Contracts	1	Mar 2020	72,100	(1,028)
Copper Futures Contracts	1	Mar 2020	69,963	(1,278)
Low Sulphur Gas Oil Futures Contracts	8	Apr 2020	486,400	(5,485)
Cocoa Futures Contracts	9	Mar 2020	228,420	(5,955)
Natural Gas Futures Contracts	69	Feb 2020	1,485,570	(41,576)
			<u>\$ 16,368,862</u>	<u>\$ 293,662</u>
Currency Futures Contracts Purchased[†]				
Canadian Dollar Futures Contracts	52	Mar 2020	\$ 4,006,080	\$ 70,848
Mexican Peso Futures Contracts	97	Mar 2020	2,537,520	46,053
British Pound Futures Contracts	27	Mar 2020	2,239,988	26,162
Australian Dollar Futures Contracts	4	Mar 2020	281,200	(107)
			<u>\$ 9,064,788</u>	<u>\$ 142,956</u>
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	11	Mar 2020	\$ 1,776,225	\$ 29,110
CAC 40 10 Euro Index Futures Contracts ^{††}	28	Jan 2020	1,883,100	19,609
NASDAQ-100 Index Mini Futures Contracts	4	Mar 2020	699,820	15,317
Nikkei 225 (OSE) Index Futures Contracts ^{††}	6	Mar 2020	1,299,022	12,930
MSCI Emerging Markets Index Futures Contracts	7	Mar 2020	391,510	9,611
Dow Jones Industrial Average Index Mini Futures Contracts	5	Mar 2020	712,425	6,592
Amsterdam Index Futures Contracts ^{††}	12	Jan 2020	1,634,897	6,270
S&P/TSX 60 IX Index Futures Contracts	9	Mar 2020	1,402,461	4,831
MSCI EAFE Index Futures Contracts	7	Mar 2020	712,705	4,735
Russell 2000 Index Mini Futures Contracts	8	Mar 2020	667,920	2,843
S&P MidCap 400 Index Mini Futures Contracts	2	Mar 2020	412,860	1,822
SPI 200 Index Futures Contracts ^{††}	13	Mar 2020	1,512,103	1,733
Euro STOXX 50 Index Futures Contracts ^{††}	15	Mar 2020	628,080	1,371
FTSE 100 Index Futures Contracts ^{††}	2	Mar 2020	199,100	1,034
HSCEI Index Futures Contracts ^{††}	1	Jan 2020	71,969	900
Tokyo Stock Price Index Futures Contracts ^{††}	3	Mar 2020	472,522	745
FTSE MIB Index Futures Contracts ^{††}	1	Mar 2020	131,616	705
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	1	Mar 2020	36,837	(117)
OMX Stockholm 30 Index Futures Contracts ^{††}	6	Jan 2020	113,348	(341)
IBEX 35 Index Futures Contracts ^{††}	6	Jan 2020	642,951	(1,881)
MSCI Taiwan Stock Index Futures Contracts	42	Jan 2020	1,931,160	(5,545)
DAX Index Futures Contracts ^{††}	5	Mar 2020	1,844,550	(26,651)
CBOE Volatility Index Futures Contracts	81	Jan 2020	1,198,800	(78,863)
			<u>\$ 20,375,981</u>	<u>\$ 6,760</u>

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Interest Rate Futures Contracts Purchased[†]				
Canadian Government 10 Year Bond Futures Contracts ^{††}	2	Mar 2020	\$ 211,603	\$ (1,077)
U.S. Treasury 5 Year Note Futures Contracts	2	Mar 2020	237,016	(1,426)
Euro - 30 year Bond Futures Contracts ^{††}	1	Mar 2020	223,067	(2,518)
Australian Government 3 Year Bond Futures Contracts ^{††}	5	Mar 2020	403,509	(2,849)
Long Gilt Futures Contracts ^{††}	2	Mar 2020	347,397	(3,844)
Euro - Bobl Futures Contracts ^{††}	7	Mar 2020	1,047,526	(4,964)
Euro - BTP Italian Government Bond Futures Contracts ^{††}	20	Mar 2020	3,197,128	(5,546)
Euro - Bund Futures Contracts ^{††}	9	Mar 2020	1,720,835	(15,861)
U.S. Treasury 10 Year Note Futures Contracts	57	Mar 2020	7,311,141	(17,153)
U.S. Treasury Ultra Long Bond Futures Contracts	6	Mar 2020	1,087,125	(29,982)
U.S. Treasury Long Bond Futures Contracts	12	Mar 2020	1,866,750	(34,048)
Euro - OATS Futures Contracts ^{††}	32	Mar 2020	5,841,355	(41,855)
Australian Government 10 Year Bond Futures Contracts ^{††}	66	Mar 2020	6,610,653	(90,134)
			<u>\$ 30,105,105</u>	<u>\$ (251,257)</u>
Interest Rate Futures Contracts Sold Short[†]				
Long Gilt Futures Contracts ^{††}	41	Mar 2020	\$ 7,121,650	\$ 45,818
Canadian Government 10 Year Bond Futures Contracts ^{††}	57	Mar 2020	6,030,691	44,487
Euro - Schatz Futures Contracts ^{††}	345	Mar 2020	43,313,699	16,513
Euro - Bobl Futures Contracts ^{††}	5	Mar 2020	748,233	3,838
Australian Government 3 Year Bond Futures Contracts ^{††}	30	Mar 2020	2,421,053	2,349
Euro - Bund Futures Contracts ^{††}	13	Mar 2020	2,485,650	997
U.S. Treasury 5 Year Note Futures Contracts	7	Mar 2020	829,555	(137)
			<u>\$ 62,950,531</u>	<u>\$ 113,865</u>
Equity Futures Contracts Sold Short[†]				
Euro STOXX 50 Index Futures Contracts ^{††}	22	Mar 2020	\$ 921,184	\$ 8,356
CBOE Volatility Index Futures Contracts	18	Apr 2020	315,360	3,759
Tokyo Stock Price Index Futures Contracts ^{††}	1	Mar 2020	157,507	1,235
Hang Seng Index Futures Contracts ^{††}	1	Jan 2020	181,479	936
HSCFI Index Futures Contracts ^{††}	1	Jan 2020	71,969	(751)
CBOE Volatility Index Futures Contracts	31	Mar 2020	528,550	(6,863)
FTSE 100 Index Futures Contracts ^{††}	4	Mar 2020	398,200	(8,157)
CBOE Volatility Index Futures Contracts	84	Feb 2020	1,411,200	(21,160)
			<u>\$ 3,985,449</u>	<u>\$ (22,645)</u>
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	33	Mar 2020	\$ 3,811,088	\$ 2,812
New Zealand Dollar Futures Contracts	7	Mar 2020	471,730	(1,146)
British Pound Futures Contracts	7	Mar 2020	580,738	(8,943)
Australian Dollar Futures Contracts	16	Mar 2020	1,124,800	(30,836)

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Futures Contracts (concluded)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Currency Futures Contracts Sold Short[†] (continued)				
Swiss Franc Futures Contracts	41	Mar 2020	\$ 5,323,850	\$ (66,724)
Euro FX Futures Contracts	52	Mar 2020	7,326,150	(70,560)
			<u>\$ 18,638,356</u>	<u>\$ (175,397)</u>
Commodity Futures Contracts Sold Short[†]				
Natural Gas Futures Contracts	78	Jan 2020	\$ 1,701,180	\$ 64,461
Natural Gas Futures Contracts	9	Mar 2020	193,050	3,577
Soybean Meal Futures Contracts	26	Mar 2020	793,000	2,179
Lean Hogs Futures Contracts	16	Feb 2020	456,000	2,016
Live Cattle Futures Contracts	2	Feb 2020	100,780	654
Cattle Feeder Futures Contracts	3	Mar 2020	216,300	(797)
LME Zinc Futures Contracts	4	Feb 2020	227,775	(2,262)
Corn Futures Contracts	30	Mar 2020	580,875	(2,830)
Low Sulphur Gas Oil Futures Contracts	7	Feb 2020	430,325	(3,496)
LME Primary Aluminum Futures Contracts	9	Feb 2020	405,225	(8,577)
Wheat Futures Contracts	6	Mar 2020	167,850	(10,143)
Cotton #2 Futures Contracts	10	Mar 2020	344,750	(14,531)
Copper Futures Contracts	8	Mar 2020	559,700	(22,071)
Live Cattle Futures Contracts	59	Apr 2020	3,001,920	(22,602)
Hard Red Winter Wheat Futures Contracts	13	Mar 2020	315,738	(29,302)
Sugar #11 Futures Contracts	50	Feb 2020	752,640	(31,127)
Gasoline RBOB Futures Contracts	20	Mar 2020	1,581,636	(54,315)
Soybean Futures Contracts	26	Mar 2020	1,242,800	(56,553)
NY Harbor ULSD Futures Contracts	20	Jan 2020	1,702,428	(59,666)
			<u>\$ 14,773,972</u>	<u>\$ (245,385)</u>

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs, unless otherwise noted.

^{††} Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² All or a portion of this security is pledged as futures collateral at December 31, 2019.

³ Rate indicated is the effective yield at the time of purchase.

⁴ Repurchase Agreements.