

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Soybean Oil Futures Contracts	4	Mar 2022	\$ 135,768	\$ 3,538
CBOT Rough Rice Futures Contracts	12	Mar 2022	356,880	3,503
NY Harbor ULSD Futures Contracts	2	Jan 2022	195,577	2,381
Corn Futures Contracts	10	Mar 2022	296,250	2,035
Low Sulphur Gas Oil Futures Contracts	2	Feb 2022	133,200	1,397
Brent Crude Futures Contracts	3	Jan 2022	233,820	1,235
LME Primary Aluminum Futures Contracts	9	Feb 2022	631,125	904
Natural Gas Futures Contracts	3	Jan 2022	112,950	772
LME Zinc Futures Contracts	2	Feb 2022	178,133	739
Copper Futures Contracts	1	Mar 2022	111,413	572
CME Cheese Futures Contracts	3	Feb 2022	113,760	319
SGX Iron Ore 62% Futures Contracts	2	Feb 2022	24,190	286
Soybean Meal Futures Contracts	3	Mar 2022	119,970	151
LME Lead Futures Contracts	1	Feb 2022	57,988	128
Dry Whey Futures Contracts	1	Feb 2022	29,876	(135)
Euro - Mill Wheat Futures Contracts	2	Mar 2022	31,705	(496)
CME Random Length Lumber Futures Contracts	1	Mar 2022	125,411	(762)
LME Tin Futures Contracts	1	Feb 2022	196,025	(1,217)
Platinum Futures Contracts	3	Apr 2022	144,690	(1,381)
Sugar #11 Futures Contracts	32	Feb 2022	674,150	(3,248)
Coffee 'C' Futures Contracts	6	Mar 2022	507,938	(6,053)
Oat Futures Contracts	6	Mar 2022	205,350	(8,540)
ECX Emission Futures Contracts	1	Dec 2022	91,815	(10,859)
Red Spring Wheat Futures Contracts	14	Mar 2022	685,300	(13,096)
Natural Gas Futures Contracts	30	Feb 2022	1,077,600	(36,376)
			<u>\$ 17,032,827</u>	<u>\$ 162,372</u>
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	1	Mar 2022	\$ 326,505	\$ 14,094
SPI 200 Index Futures Contracts ^{††}	19	Mar 2022	2,557,523	9,293
S&P/TSX 60 IX Index Futures Contracts	5	Mar 2022	1,013,029	6,235
FTSE Taiwan Index Futures Contracts	13	Jan 2022	833,170	4,415
Dow Jones Industrial Average Index Mini Futures Contracts	6	Mar 2022	1,086,900	3,682
S&P 500 Index Mini Futures Contracts	4	Mar 2022	951,900	2,557
OMX Stockholm 30 Index Futures Contracts ^{††}	2	Jan 2022	53,232	1,887
Amsterdam Index Futures Contracts ^{††}	4	Jan 2022	725,674	1,717
Tokyo Stock Price Index Futures Contracts ^{††}	2	Mar 2022	346,582	535
CAC 40 10 Euro Index Futures Contracts ^{††}	13	Jan 2022	1,055,065	371
Nikkei 225 (OSE) Index Futures Contracts ^{††}	2	Mar 2022	501,353	(855)
FTSE 100 Index Futures Contracts ^{††}	2	Mar 2022	197,769	(1,013)
Euro STOXX 50 Index Futures Contracts ^{††}	12	Mar 2022	583,090	(1,552)
CBOE Volatility Index Futures Contracts	11	Feb 2022	241,450	(1,869)

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Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
CBOE Volatility Index Futures Contracts	10	Jan 2022	\$ 197,200	\$ (20,741)
			<u>\$ 10,670,442</u>	<u>\$ 18,756</u>
Currency Futures Contracts Purchased[†]				
British Pound Futures Contracts	8	Mar 2022	\$ 676,000	\$ 11,695
Canadian Dollar Futures Contracts	3	Mar 2022	237,195	2,733
New Zealand Dollar Futures Contracts	3	Mar 2022	205,050	2,014
Euro FX Futures Contracts	3	Mar 2022	427,200	1,161
Japanese Yen Futures Contracts	20	Mar 2022	2,173,250	(13,486)
			<u>\$ 3,718,695</u>	<u>\$ 4,117</u>
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 10 Year Note Futures Contracts	14	Mar 2022	\$ 1,824,594	\$ 13,256
U.S. Treasury Ultra Long Bond Futures Contracts	2	Mar 2022	392,188	2,019
U.S. Treasury 2 Year Note Futures Contracts	19	Mar 2022	4,144,523	447
U.S. Treasury Long Bond Futures Contracts	3	Mar 2022	479,813	(370)
Euro - Bobl Futures Contracts ^{††}	2	Mar 2022	303,188	(912)
Euro - Schatz Futures Contracts ^{††}	100	Mar 2022	12,753,871	(2,276)
Euro - 30 year Bond Futures Contracts ^{††}	1	Mar 2022	235,257	(3,702)
Euro - Bund Futures Contracts ^{††}	5	Mar 2022	975,182	(6,307)
Euro - OATS Futures Contracts ^{††}	14	Mar 2022	2,599,021	(24,520)
Euro - BTP Italian Government Bond Futures Contracts ^{††}	19	Mar 2022	3,177,914	(33,051)
			<u>\$ 26,885,551</u>	<u>\$ (55,416)</u>
Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	27	May 2022	\$ 681,210	\$ 27,131
CBOE Volatility Index Futures Contracts	22	Jun 2022	562,540	4,226
Russell 2000 Index Mini Futures Contracts	1	Mar 2022	112,125	212
MSCI EAFE Index Futures Contracts	3	Mar 2022	348,105	(125)
IBEX 35 Index Futures Contracts ^{††}	2	Jan 2022	197,073	(1,091)
DAX Index Futures Contracts ^{††}	1	Mar 2022	449,542	(4,764)
			<u>\$ 2,350,595</u>	<u>\$ 25,589</u>
Interest Rate Futures Contracts Sold Short[†]				
Long Gilt Futures Contracts ^{††}	28	Mar 2022	\$ 4,726,053	\$ 26,994
Euro - Bund Futures Contracts	7	Mar 2022	1,365,255	13,165
U.S. Treasury 10 Year Note Futures Contracts	4	Mar 2022	521,313	536
Australian Government 3 Year Bond Futures Contracts ^{††}	57	Mar 2022	4,730,739	(1,076)
Australian Government 10 Year Bond Futures Contracts ^{††}	17	Mar 2022	1,726,314	(5,489)
Canadian Government 10 Year Bond Futures Contracts ^{††}	30	Mar 2022	3,380,111	(10,745)
			<u>\$ 16,449,785</u>	<u>\$ 23,385</u>
Commodity Futures Contracts Sold Short[†]				
Natural Gas Futures Contracts	32	Mar 2022	\$ 1,131,520	\$ 31,598
Lean Hogs Futures Contracts	5	Feb 2022	162,600	2,638

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Corn Futures Contracts	1	Mar 2022	\$ 29,625	\$ 1,110
Black Sea Wheat Financially Settled (Platts) Futures Contracts	3	Mar 2022	50,100	(8)
Soybean Oil Futures Contracts	1	Mar 2022	33,942	(219)
Soybean Meal Futures Contracts	4	Mar 2022	159,960	(492)
LME Lead Futures Contracts	3	Feb 2022	173,963	(665)
Copper Futures Contracts	1	Mar 2022	111,413	(1,570)
Cocoa Futures Contracts	6	Mar 2022	152,340	(2,870)
Gold 100 oz. Futures Contracts	2	Feb 2022	366,040	(3,626)
Cotton #2 Futures Contracts	14	Mar 2022	788,550	(21,573)
Live Cattle Futures Contracts	69	Apr 2022	3,995,790	(26,582)
Gasoline RBOB Futures Contracts	19	Mar 2022	<u>1,860,298</u>	<u>(90,941)</u>
			<u>\$ 9,016,141</u>	<u>\$ (113,200)</u>
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	13	Mar 2022	\$ 1,412,613	\$ 6,506
Mexican Peso Futures Contracts	14	Mar 2022	337,050	546
British Pound Futures Contracts	6	Mar 2022	507,000	(583)
Canadian Dollar Futures Contracts	9	Mar 2022	711,585	(4,503)
New Zealand Dollar Futures Contracts	9	Mar 2022	615,150	(5,947)
Euro FX Futures Contracts	15	Mar 2022	2,136,000	(8,238)
Australian Dollar Futures Contracts	28	Mar 2022	2,034,900	(21,416)
Swiss Franc Futures Contracts	71	Mar 2022	<u>9,745,637</u>	<u>(129,348)</u>
			<u>\$ 17,499,935</u>	<u>\$ (162,983)</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, 2021.

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

⁴ Repurchase Agreements.