

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Low Sulphur Gas Oil Futures Contracts	6	Feb 2023	\$ 555,900	\$ 15,190
Sugar #11 Futures Contracts	13	Feb 2023	291,928	15,139
Platinum Futures Contracts	8	Apr 2023	433,680	14,869
SGX Iron Ore 62% Futures Contracts	33	Feb 2023	383,460	12,114
Red Spring Wheat Futures Contracts	14	Mar 2023	658,000	5,797
NY Harbor ULSD Futures Contracts	6	Mar 2023	771,322	3,427
LME Tin Futures Contracts	1	Feb 2023	124,141	2,309
Canadian Canola (WCE) Futures Contracts	18	Mar 2023	230,274	2,191
WTI Crude Futures Contracts	2	Jan 2023	160,760	2,155
Lean Hogs Futures Contracts	2	Feb 2023	70,380	641
Cattle Feeder Futures Contracts	1	Mar 2023	93,013	439
Cotton #2 Futures Contracts	10	Mar 2023	417,000	(536)
Palladium Futures Contracts	2	Mar 2023	357,700	(1,868)
Hard Red Winter Wheat Futures Contracts	1	Mar 2023	44,363	(1,953)
LME Nickel Futures Contracts	4	Feb 2023	719,160	(4,859)
Natural Gas Futures Contracts	2	Mar 2023	78,100	(15,325)
LME Primary Aluminum Futures Contracts	10	Feb 2023	589,915	(18,907)
Cocoa Futures Contracts	87	Mar 2023	2,255,040	(23,781)
Natural Gas Futures Contracts	6	Feb 2023	243,720	(26,339)
ECX Emission Futures Contracts	5	Dec 2023	449,663	(35,473)
			<u>\$ 27,174,375</u>	<u>\$ 455,764</u>
Currency Futures Contracts Purchased[†]				
Mexican Peso Futures Contracts	195	Mar 2023	\$ 4,940,325	\$ 91,799
Japanese Yen Futures Contracts	12	Mar 2023	1,153,350	46,638
Euro FX Futures Contracts	2	Mar 2023	268,988	2,767
Canadian Dollar Futures Contracts	19	Mar 2023	1,404,290	2,382
Australian Dollar Futures Contracts	6	Mar 2023	409,620	339
Swiss Franc Futures Contracts	9	Mar 2023	1,226,081	(428)
New Zealand Dollar Futures Contracts	10	Mar 2023	635,300	(2,982)
British Pound Futures Contracts	13	Mar 2023	983,938	(14,700)
			<u>\$ 11,021,892</u>	<u>\$ 125,815</u>
Interest Rate Futures Contracts Purchased[†]				
Euro - Bund Futures Contracts	1	Mar 2023	\$ 142,230	\$ (699)
Long Gilt Futures Contracts ^{††}	3	Mar 2023	361,436	(1,259)
Australian Government 10 Year Bond Futures Contracts ^{††}	9	Mar 2023	707,769	(1,872)
Euro - BTP Italian Government Bond Futures Contracts ^{††}	3	Mar 2023	348,485	(2,768)
			<u>\$ 1,559,920</u>	<u>\$ (6,598)</u>

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Equity Futures Contracts Purchased[†]				
FTSE 100 Index Futures Contracts ^{††}	21	Mar 2023	\$ 1,898,627	\$ 5,420
CBOE Volatility Index Futures Contracts	10	Mar 2023	253,500	(1,887)
FTSE MIB Index Futures Contracts	1	Mar 2023	126,807	(2,580)
Euro STOXX 50 Index Futures Contracts	8	Mar 2023	324,558	(2,959)
IBEX 35 Index Futures Contracts ^{††}	13	Jan 2023	1,140,113	(3,448)
OMX Stockholm 30 Index Futures Contracts ^{††}	7	Jan 2023	137,635	(4,012)
CAC 40 10 Euro Index Futures Contracts	10	Jan 2023	691,871	(9,435)
CBOE Volatility Index Futures Contracts	27	Jun 2023	711,450	(10,096)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	30	Mar 2023	1,197,826	(23,380)
Amsterdam Index Futures Contracts	5	Jan 2023	738,781	(35,807)
Tokyo Stock Price Index Futures Contracts	14	Mar 2023	1,993,997	(80,324)
			<u>\$ 9,215,165</u>	<u>\$ (168,508)</u>
Interest Rate Futures Contracts Sold Short[†]				
Euro - Bund Futures Contracts	59	Mar 2023	\$ 8,391,560	\$ 334,538
Euro - Bobl Futures Contracts	40	Mar 2023	4,955,339	120,626
Australian Government 3 Year Bond Futures Contracts ^{††}	109	Mar 2023	7,912,835	118,347
U.S. Treasury 5 Year Note Futures Contracts	87	Mar 2023	9,381,047	62,955
U.S. Treasury Long Bond Futures Contracts	27	Mar 2023	3,366,563	55,878
Euro - Schatz Futures Contracts	117	Mar 2023	13,203,068	54,633
U.S. Treasury 10 Year Note Futures Contracts	49	Mar 2023	5,494,125	54,204
U.S. Treasury 2 Year Note Futures Contracts	117	Mar 2023	23,985,000	53,331
U.S. Treasury Ultra Long Bond Futures Contracts	18	Mar 2023	2,404,125	49,571
Canadian Government 10 Year Bond Futures Contracts ^{††}	27	Mar 2023	2,439,585	45,299
Australian Government 10 Year Bond Futures Contracts ^{††}	5	Mar 2023	393,205	8,566
Euro - OATS Futures Contracts	1	Mar 2023	136,286	45
			<u>\$ 82,062,738</u>	<u>\$ 957,993</u>
Commodity Futures Contracts Sold Short[†]				
Natural Gas Futures Contracts	14	Jan 2023	\$ 620,620	\$ 122,331
ICE Endex Dutch TTF Natural Gas Futures Contracts	10	Jan 2023	523,594	79,871
LME Zinc Futures Contracts	5	Feb 2023	372,906	15,797
Hard Red Winter Wheat Futures Contracts	21	Mar 2023	931,613	15,455
Euro - Rapeseed Futures Contracts	8	Jan 2023	250,295	12,794
CME Random Length Lumber Futures Contracts	6	Mar 2023	250,602	12,033
Oat Futures Contracts	8	Mar 2023	146,100	6,842
Palladium Futures Contracts	1	Mar 2023	178,850	6,197
Wheat Futures Contracts	19	Mar 2023	751,450	5,431
Euro - Mill Wheat Futures Contracts	16	Mar 2023	264,967	4,704
Sugar #11 Futures Contracts	47	Feb 2023	1,055,432	2,304
Cotton #2 Futures Contracts	1	Mar 2023	41,700	1,017
NY Harbor ULSD Futures Contracts	2	Jan 2023	276,461	(987)

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Lean Hogs Futures Contracts	13	Feb 2023	\$ 457,470	\$ (1,922)
Coffee 'C' Futures Contracts	1	Mar 2023	62,663	(2,403)
Brent Crude Futures Contracts	1	Jan 2023	85,990	(3,242)
WTI Crude Futures Contracts	1	Jan 2023	80,380	(5,423)
Cattle Feeder Futures Contracts	12	Mar 2023	1,116,150	(6,793)
LME Lead Futures Contracts	5	Feb 2023	289,219	(13,340)
Copper Futures Contracts	12	Mar 2023	1,146,000	(16,452)
Live Cattle Futures Contracts	30	Apr 2023	1,941,300	(19,790)
Gasoline RBOB Futures Contracts	8	Mar 2023	885,696	(62,012)
			<u>\$ 11,729,458</u>	<u>\$ 152,412</u>
Equity Futures Contracts Sold Short[†]				
MSCI EAFE Index Futures Contracts	10	Mar 2023	\$ 974,550	\$ 18,195
NASDAQ-100 Index Mini Futures Contracts	4	Mar 2023	881,840	14,453
FTSE Taiwan Index Futures Contracts	25	Jan 2023	1,235,750	9,852
DAX Index Futures Contracts	1	Mar 2023	372,202	6,866
S&P 500 Index Mini Futures Contracts	3	Mar 2023	579,225	6,550
Nikkei 225 (OSE) Index Futures Contracts	1	Mar 2023	196,406	3,371
CBOE Volatility Index Futures Contracts	15	Feb 2023	367,500	3,026
SPI 200 Index Futures Contracts ^{††}	4	Mar 2023	476,445	2,720
IBEX 35 Index Futures Contracts ^{††}	2	Jan 2023	175,402	674
CBOE Volatility Index Futures Contracts	5	Jan 2023	115,250	513
Russell 2000 Index Mini Futures Contracts	4	Mar 2023	354,260	123
CBOE Volatility Index Futures Contracts	1	Apr 2023	25,850	(73)
S&P MidCap 400 Index Mini Futures Contracts	1	Mar 2023	244,330	(3,892)
			<u>\$ 5,999,010</u>	<u>\$ 62,378</u>
Currency Futures Contracts Sold Short[†]				
British Pound Futures Contracts	37	Mar 2023	\$ 2,800,437	\$ 18,277
New Zealand Dollar Futures Contracts	5	Mar 2023	317,650	27
Canadian Dollar Futures Contracts	4	Mar 2023	295,640	(192)
Australian Dollar Futures Contracts	13	Mar 2023	887,510	(5,269)
Swiss Franc Futures Contracts	28	Mar 2023	3,814,475	(25,637)
Euro FX Futures Contracts	46	Mar 2023	6,186,713	(60,836)
Japanese Yen Futures Contracts	29	Mar 2023	2,787,263	(82,244)
			<u>\$ 17,089,688</u>	<u>\$ (155,874)</u>

MANAGED FUTURES STRATEGY FUND

** 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, 2022.

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

⁴ Repurchase Agreements.

CME — Chicago Mercantile Exchange

ICE — Intercontinental Exchange