Managed Futures Strategy Fund CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

	Shares	Value
EXCHANGE-TRADED FUNDS [†] - 5.6% Guggenheim Enhanced Short Duration ETF*.1.2	108,400 \$	5,448,184
Total Exchange-Traded Funds		
(Cost \$5,429,550)		5,448,184
MUTUAL FUNDS† - 73.4%	1.100.100	20.022.505
Guggenheim Strategy Fund III ¹ Guggenheim Strategy Fund I ¹	1,120,492 910,192	28,023,505 22,800,305
Guggenheim Strategy Fund II ¹	821,019	20,525,473
Total Mutual Funds (Cost \$71,069,176)		71,349,283
	Face	
	Amount	
U.S. TREASURY BILLS ^{††} - 10.8% U.S. Treasury Bill		
0.52% due 05/11/17 ^{4.5}	\$ 10,500,000	10,492,031
Total U.S. Treasury Bills (Cost \$10,493,869)		10,492,031
REPURCHASE AGREEMENTS ^{†1,6} - 7.8% RBC Capital Markets LLC		
issued 03/31/17 at 0.72% due 04/03/17	4.038.407	4,038,407
HSBC Securities, Inc.	,,,,,,,,,	1,000,107
issued 03/31/17 at 0.68% due 04/03/17	2,601,693	2,601,693
Mizuho Securities LLC issued 03/31/17 at 0.71%		
due 04/03/17	563,463	563,463
UMB Financial Corp. issued 03/31/17 at 0.68%		
due 04/03/17	398,802	398,801
Total Repurchase Agreements (Cost \$7,602,364)		7,602,364
	Shares	
SECURITIES LENDING COLLATERAL ^{†,7} - 0.5%		
First American Government Obligations Fund — Class Z, 0.61% ³ Total Securities Lending Collateral	466,375	466,375
(Cost \$466,375)		466,375
Total Investments - 98.1% (Cost \$95,061,334)	\$	95,358,237
Other Assets & Liabilities, net - 1.9%		1,866,832
Total Net Assets - 100.0%	\$	97,225,069
		Unrealized
EQUITY FUTURES CONTRACTS PURCHASED [†]	Contracts	Gain (Loss)
April 2017 IBEX 35 Index		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$10,761,825) June 2017 NASDAQ-100 Index	97 \$	377,496
Mini Futures Contracts		
(Aggregate Value of Contracts \$15,439,659)	142	173,246
June 2017 SPI 200 Index	172	175,240
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$9,952,919) June 2017 DAX Index	89	162,811
June 2017 DAA Index		
Futures Contracts ^{††}		
(Aggregate Value of	18	104.812
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index	18	104,812
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{††}	18	104,812
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{††} (Aggregate Value of Contracts \$4,616,281)	18 42	104,812 33,619
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{††} (Aggregate Value of Contracts \$4,616,281)		
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{††} (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ^{††} (Aggregate Value of	42	33,619
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{+†} (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ^{+†} (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index		33,619
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{††} (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ^{††} (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts	42	33,619
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ⁺⁺ (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ⁺⁺ (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$1,292,084)	42	33,619 26,965
(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ⁺⁺ (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ⁺⁺ (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$2,233,790)	42 49	33,619 26,965
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(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ^{+†} (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ^{+†} (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$1,792,084) June 2017 CAC 40 I0 Index Futures Contracts (Aggregate Value of Contracts \$2,233,790) April 2017 CAC 40 10 Euro Index Futures Contracts ^{+†} (Aggregate Value of Contracts \$818,495) June 2017 MSCI EAFE Index Mini Futures Contracts	42 49 13	33,619 26,965 25,717
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(Aggregate Value of Contracts \$5,925,904) April 2017 Amsterdam Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$1,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$1,792,084) June 2017 CAC 40 10 Euro Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$13,790) April 2017 CAC 40 10 Euro Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$1,818,495) June 2017 MSCI EAFE Index Mini Futures Contracts (Aggregate Value of Contracts \$1,336,650) June 2017 FTSE MIB Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$13,336,650) June 2017 OMX Stockholm 30 Index Futures Contracts ¹⁺ (Aggregate Value of Contracts \$213,634)	42 49 13 15 15 2	33,61 26,96 25,71 15,13 14,02 7,91
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(Aggregate Value of April 2017 Amsterdam Index Futures Contracts ¹¹ (Aggregate Value of Contracts S4,616,281) Lune 2017 Euro STOXX 50 Index Futures Contracts ¹¹ (Aggregate Value of Contracts 17,92,084) Futures Contracts ¹¹ (Aggregate Value of Contracts S1,792,084) Futures Contracts ¹¹ (Aggregate Value of Contracts S2,233,790) April 2017 CAC 40 10 Euro Index Futures Contracts ¹¹ (Aggregate Value of Contracts S18,495) June 2017 INSCI EAFE Index Mini Futures Contracts (Aggregate Value of Contracts S13,356,650) June 2017 INSCI EAFE Index Mini Futures Contracts ¹¹ (Aggregate Value of Contracts S13,356,50) June 2017 INSCI EAFE Index Futures Contracts ¹¹ (Aggregate Value of Contracts S13,356,50) June 2017 INSCI EAFE Index Futures Contracts ¹¹ (Aggregate Value of Contracts S13,634) April 2017 OMX Stockholm 30 Index Futures Contracts ¹¹ (Aggregate Value of Contracts S13,634) April 2017 OMX Stockholm 30 Index Futures Contracts ¹¹ (Aggregate Value of Contracts S12,634) April 2017 OMX Stockholm 30 Index Futures Contracts ¹¹ (Aggregate Value of Contracts S12,634) April 2017 Russell 2000 Index Mini Futures Contracts (Aggregate Value of Contracts S70,825) June 2017 Russell 2000 Index Mini Futures Contracts (Aggregate Value of Contracts S70,825) June 2017 Russell 2000 Index Mini Futures Contracts (Aggregate Value of Contracts S70,825) June 2017 Russell 2000 Index Mini Futures Contracts (Aggregate Value of Contracts S70,800 Index Mini Futures Contracts (Aggregate Value of Contracts S70,760) June 2017 S&P X80 Did Index Mini Futures Contracts (Aggregate Value of Contracts S70,760) June 2017 S&P X80 Did Index Mini Futures Contracts (Aggregate Value Of Contracts S70,760) June 2017 S&P X80 Did Index Mini Futures Contracts (Aggregate Value Of Contracts S70,760) June 2017 S&P X80 Did Index Mini Futures Contracts (Aggregate Value Of Contracts S70,760) June 2017 S&P X80 Did Index Mini Futures Contracts (Aggregate Value Of Contracts S70,760)	42 49 13 15 15 2 22 15 15 4	33,619 26,965 25,717 15,139 14,028 7,915 6,180 3,702
(Aggregate Value of Contracts 55,925,904) April 2017 Amsterdam Index Futures Contracts ¹¹ (Aggregate Value of Contracts \$4,616,281) June 2017 Euro STOXX 50 Index Futures Contracts ¹¹ (Aggregate Value of Contracts \$4,016,281) June 2017 SkeP MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$2,233,790) Contracts \$2,233,790) Contracts \$2,233,790 Contracts \$1,346,650 June 2017 MSCI EAFE Index Mini Futures Contracts (Aggregate Value of Contracts \$1,336,650 June 2017 MS Stockholm 30 Index Futures Contracts ¹¹ (Aggregate Value of Contracts \$387,560) June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$387,560 June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,825) June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,760 June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,760 June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,760 June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,760 June 2017 MSCI Emerging Markets Index Mini Futures Contracts (Aggregate Value of Contracts \$270,760 June 2017 MSCI EMER Stoff OK Index	42 49 13 15 15 2 22 15 15 4	33,619 26,96 25,711 15,139 14,028 7,915 6,180 3,702 1,947 937
[Aggregate Value of Contracts 55,925,904) April 2017 Amsterdam Index Futures Contracts ¹¹ (Aggregate Value of Contracts 51,612,81) June 2017 Euro STOXX 50 Index Futures Contracts ¹¹ (Aggregate Value of Contracts 51,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts 51,792,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts 52,233,790) April 2017 CAC 40 10 Euro Index Futures Contracts (Aggregate Value of Contracts 51,836,850) June 2017 MSCI EAFE Index Mini Futures Contracts (Aggregate Value of Contracts 51,836,650) June 2017 FTSE MIB Index Futures Contracts ¹¹ (Aggregate Value of Contracts 51,36,650) June 2017 FTSE MIB Index Futures Contracts ¹¹ (Aggregate Value of Contracts 537,560) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 537,560) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 527,560) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 527,560) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 527,560) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,51,500) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,500) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,500,50) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,500,50) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,500,50) June 2017 MSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 527,500) June 2017 S&F 500 Index Mini Futures Contracts (Aggregate Value of Contracts 51,500,50) June 2017 S&F 500 Index Mini Futures Contracts (Aggregate Value of Contracts 527,500) June 2017 S&F 500 Index Mini Futures Contracts (Aggregate Value of Contracts 527,500) J	42 49 13 15 15 2 2 21 15 4 10	33,619 26,96 25,711 15,139 14,028 7,915 6,180 3,702 1,947 937
(Aggregate Value of Contracts 55,255,004) Aggregate Value of Contracts 54,616,281) Lune 2017 Euro STOXX 50 Index Futures Contracts 11 (Aggregate Value of Contracts 17,92,084) Lune 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts 51,732,084) June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts 52,233,790) April 2017 CAC 40 10 Euro Index Futures Contracts (Aggregate Value of Contracts 51,84,95) June 2017 ISCI EAFE Index Mini Futures Contracts (Aggregate Value of Contracts 51,336,650) June 2017 TISE MIB Index Futures Contracts 51,336,650) June 2017 TISE MIB Index Futures Contracts (Aggregate Value of Contracts 51,336,650) June 2017 TISE MIB Index Futures Contracts (Aggregate Value of Contracts 51,36,634) April 2017 CMX Stockholm 30 Index Futures Contracts (Aggregate Value of Contracts 51,36,634) June 2017 TISCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 51,36,634) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 517,660) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0825) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0825) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 RUSCI Energing Markets Index Mini Futures Contracts (Aggregate Value of Contracts 572,0826) June 2017 S&F500 Index Mini Futures Contracts (Aggregate Value of Contracts 575,7600)	42 49 13 15 15 2 2 21 15 4 10	33,619 26,965 25,717 15,139 14,028 7,915 6,180 3,702 1,947

	Contracts	Unrealized Gain (Loss)
QUITY FUTURES CONTRACTS PURCHASED [†] (continued) une 2017 FTSE 100 Index		
Futures Contracts††		
Aggregate Value of Contracts \$7,914,592)	87 \$	(27,757)
ril 2017 H-Shares Index Futures Contracts††		
Aggregate Value of		
Contracts \$2,453,720)	37	(34,388)
ne 2017 Dow Jones Industrial Average Index Mini Futures Contracts		
Aggregate Value of	24	(17.10)
Contracts \$8,651,160) ne 2017 Tokyo Stock Price Index	84	(47,126
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$4,360,566)	32	(69,737
pril 2017 Hang Seng Index		(0),151
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$10,267,863)	66	(90,936
pril 2017 MSCI Taiwan Stock Index Futures Contracts		
(Aggregate Value of		
Contracts \$9,300,480)	256	(95,724
Fotal Aggregate Value of Contracts \$101,266,786)	<u>\$</u>	573,620
VTEREST RATE FUTURES CONTRACTS PURCHASED [†] ne 2017 Long Gilt		
Futures Contracts ^{††}		
(Aggregate Value of	128 \$	135,177
Contracts \$20,448,566) ine 2017 Euro - BTP Italian Government Bond	128 \$	155,17
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$11,993,023)	86	71,110
ine 2017 U.S. Treasury 10 Year Note	00	/1,110
Futures Contracts		
(Aggregate Value of Contracts \$5,107,063)	41	19,717
ine 2017 Euro - Bund		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$3,273,562)	19	13,719
ine 2017 Euro - OATS		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$940,873)	6	9,478
ne 2017 Euro - Bobl Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$11,109,559)	79	5,248
ine 2017 U.S. Treasury 5 Year Note Futures Contracts		
(Aggregate Value of		
Contracts \$706,313) ine 2017 Canadian Government 10 Year Bond	6	(70
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$5,274,501)	52	(2.04)
Contracts \$5,374,591) ine 2017 Euro - Schatz	52	(3,042
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$96,880,621)	809	(43,521
Fotal Aggregate Value of Contracts \$155,834,171)	\$	207,822
OMMODITY FUTURES CONTRACTS PURCHASED [†]		
Iay 2017 LME Primary Aluminum Futures Contracts		
(Aggregate Value of		
Contracts \$6,318,582) ine 2017 Live Cattle	129 \$	144,322
Futures Contracts		
(Aggregate Value of		
Contracts \$8,914,351) ine 2017 Brent Crude	201	79,562
Futures Contracts		
(Aggregate Value of Contracts \$1,447,470)	27	54,55
ecember 2018 Low Sulphur Gas Oil	21	54,55
Futures Contracts		
(Aggregate Value of Contracts \$2,404,675)	49	49,84
ay 2017 LME Lead	47	49,04
Futures Contracts		
(Aggregate Value of Contracts \$2,103,525)	36	48,48
ecember 2018 WTI Crude		,
Futures Contracts		
(Aggregate Value of Contracts \$2,119,700)	41	46,43
ay 2017 Cotton #2		.,
Futures Contracts (Aggregate Value of		
Contracts \$5,801,250)	150	44,50
ecember 2018 Brent Crude Futures Contracts		
(Aggregate value of	40	41,644
Contracts \$2,144,000)		
(Aggregate Value of Contracts \$2,144,000) Jay 2017 LME Zinc		
Contracts \$2,144,000)		
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts (Aggregate Value of Contracts \$2,903,092)	42	36,33
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts (Aggregate Value of Contracts \$2,903,092) ptember 2017 Gasoline RBOB	42	36,33
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts (Aggregate Value of	42	36,33
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts (Aggregate Value of Contracts \$2,903,092) ptember 2017 Gasoline RBOB Futures Contracts (Aggregate Value of Contracts \$1,867,585)	42 27	36,33 32,37
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts Aggregate Value of Contracts \$2,903,092) ptember 2017 Gasoline RBOB Futures Contracts Aggregate Value of Contracts \$1,867,585) ay 2017 NY Harbor ULSD		
Contracts \$2,144,000) ay 2017 LME Zinc Futures Contracts Aggregate Value of Contracts \$2,903,092) ptember 2017 Gasoline RBOB Futures Contracts Aggregate Value of Contracts \$1,867,585)		

	Contracts	Unrealized Gain (Loss
OMMODITY FUTURES CONTRACTS PURCHASED [†] (continued) [ay 2017 Natural Gas		
Futures Contracts (Aggregate Value of		
Contracts \$638,000)	20 \$	17,985
yril 2018 Natural Gas Futures Contracts		
Aggregate Value of		
Contracts \$2,481,100)	86	12,799
ecember 2017 Corn Futures Contracts		
(Aggregate Value of		
Contracts \$2,546,313)	131	11,793
Iarch 2018 Coffee 'C' Futures Contracts		
(Aggregate Value of		
Contracts \$2,141,775)	38	61
lay 2017 Silver Futures Contracts		
(Aggregate Value of		
Contracts \$364,500)	4	(3
lay 2017 Soybean Meal Futures Contracts		
(Aggregate Value of		
Contracts \$92,430)	3	(2,16
ay 2017 Copper Futures Contracts		
(Aggregate Value of		
Contracts \$1,128,163)	17	(4,47
ay 2017 Cattle Feeder Futures Contracts		
(Aggregate Value of		
Contracts \$728,200)	11	(10,75
ne 2017 Gold 100 oz. Futures Contracts		
(Aggregate Value of		
Contracts \$3,748,500)	30	(12,03
ly 2017 Sugar #11 Futures Contracts		
(Aggregate Value of		
Contracts \$1,747,558)	92	(26,45
lly 2017 Hard Red Winter Wheat		
Futures Contracts (Aggregate Value of		
Contracts \$2,281,125)	105	(52,67
ly 2017 Cocoa		
Futures Contracts (Aggregate Value of		
Contracts \$2,054,080)	98	(68,43
ovember 2017 Soybean		
Futures Contracts (Aggregate Value of		
Contracts \$2,571,750)	54	(121,00
ly 2017 Wheat		
Futures Contracts (Aggregate Value of		
Contracts \$2,174,288)		(152.59
	99	(152,58
Fotal Aggregate Value of Contracts \$62,443,223)	99 \$	(152,58) 201,58
	99 <u>\$</u>	
URRENCY FUTURES CONTRACTS PURCHASED [†]	99 <u>\$</u>	
URRENCY FUTURES CONTRACTS PURCHASED [†] ine 2017 Australian Dollar Futures Contracts	99 <u>\$</u>	
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of	<u>\$</u>	201,58
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070)	99 <u>\$</u>	201,5
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar	<u>\$</u>	201,5
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of	<u>\$</u> 83 \$	201,5
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050)	<u>\$</u>	201,5
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso	<u>\$</u> 83 \$	201,5
URENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$1,329,050)	<u>\$</u> 83 \$ 19	201,5 78,3 15,0
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$474,930)	<u>\$</u> 83 \$	201,5 78,3 15,0
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen	<u>\$</u> 83 \$ 19	201,5 78,3 15,0
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts	<u>\$</u> 83 \$ 19	
URENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts	\$	201,5 78,3 15,0 4,6 (1,7
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Fotures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,390) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$2,590,231)	<u>\$</u> 83 \$ 19 18	201,5 78,3 15,0 4,6 (1,7
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts \$474,930) Total Aggregate Value of Contracts \$10,726,281)	\$	201,5 78,3 15,0 4,6 (1,7
URRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,3930) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts (Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] ay 2017 Soybean	\$	201,5
JRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$6,332,070) ne 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Futures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] ay 2017 Soybean Futures Contracts	\$	201,5 78,3 15,0 4,6 (1,7
JRENCY FUTURES CONTRACTS PURCHASED [†] te 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$6,332,070) te 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$1,329,050) te 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$474,930) te 2017 Japanese Yen Futures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] ay 2017 Soybean Futures Contracts Aggregate Value of	\$ 83 \$ 19 18 23 \$	201,5 78,3 15,0 4,6 (1,7 96,3
JRENCY FUTURES CONTRACTS PURCHASED* ne 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts 56,352,070) ne 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts Aggregate Value of Contracts Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$2,590,231) Otal Aggregate Value of Contracts \$10,726,281)	\$	201,5 78,3 15,0 4,6 (1,7
JRENCY FUTURES CONTRACTS PURCHASED [†] ae 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$6,332,070) ae 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$1,329,050) ae 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$474,930) ae 2017 Japanese Yen Futures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] ay 2017 Soybean Futures Contracts Aggregate Value of Contracts \$6,566,012) ay 2017 Hard Red Winter Wheat Futures Contracts Co	\$ 83 \$ 19 18 23 \$	201,5 78,3 15,0 4,6 (1,7 96,3
JRENCY FUTURES CONTRACTS PURCHASED [†] ne 2017 Australian Dollar Tuttres Contracts Aggregate Value of Contracts 56,352,070) ne 2017 New Zealand Dollar Tuttres Contracts Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Tutres Contracts Aggregate Value of Contracts \$474,930) ne 2017 Japanese Yen Tutres Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] Ay 2017 Soybean Futures Contracts Aggregate Value of Contracts \$6,566,012) ay 2017 Hard Red Winter Wheat Futures Contracts Aggregate Value of Contracts S4,590,201 ay 2017 Hard Red Winter Wheat Futures Contracts Aggregate Value of Contracts S4,590,201 ay 2017 Hard Red Winter Wheat Futures Contracts Aggregate Value of Contracts Futures Contracts Futures Contra	§ 83 \$ 19 18 23 § 139 \$	201,5 78,3 15,0 4,6 (1,7 96,3 381,5
JRENCY FUTURES CONTRACTS PURCHASED [†] ae 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts \$6,332,070) ae 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) ae 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$474,930) ae 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] y 2017 Soybean Futures Contracts Aggregate Value of Contracts Aggregate Value of Co	\$ 83 \$ 19 18 23 \$	201,5 78,3 15,0 4,6 (1,7 96,3 381,5
TRENCY FUTURES CONTRACTS PURCHASED* ue 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts \$6,332,070) ue 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$129,050) ue 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$129,050) ue 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$174,930) ue 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$40,726,281)	§ 83 \$ 19 18 23 § 139 \$	201,5 78,3 15,0 4,0 (1,7 96,3 381,5
JRENCY FUTURES CONTRACTS PURCHASED [†] e 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts 56,332,070) e 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts S1,329,050) e 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$474,930) e 2017 Japanese Yen Futures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT [†] ay 2017 Soybean Futures Contracts Aggregate Value of Contracts \$4,590,201 DMMODITY FUTURES CONTRACTS SOLD SHORT [†] Aggregate Value of Contracts \$4,590,231, Contracts	§ 83 \$ 19 19 18 23 139 \$ 139 \$ 188 188	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8
IRRENCY FUTURES CONTRACTS PURCHASED* ie 2017 Australian Dollar 'utures Contracts Aggregat Value of Contracts 56,332,070) ie 2017 New Zealand Dollar 'utures Contracts Aggregat Value of Contracts 51,329,050) ie 2017 Mexican Peso Putures Contracts Aggregat Value of Contracts 1,329,050) ie 2017 Mexican Peso Putures Contracts Aggregat Value of Contracts \$474,930) ie 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMODITY FUTURES CONTRACTS SOLD SHORT* y 2017 Soybean "utures Contracts Sqgregate Value of Contracts \$6,566,012) yy 2017 Hard Red Winter Wheat "utures Contracts Aggregate Value of Contracts \$3,959,750) cottacts Aggregate Value of Contracts \$3,959,750) cottacts Aggregate Value of Contracts	§ 83 \$ 19 18 23 § 139 \$	201,5 78,3 15,6 4,6 (1,7 96,3 381,5 202,8
JRENCY FUTURES CONTRACTS PURCHASED ¹ is 2017 Australian Dollar ⁵ utures Contracts Aggregate Value of Contracts (3, 32, 070) is 2017 New Zealand Dollar ⁵ utures Contracts Aggregate Value of Contracts \$1, 329, 050) is 2017 Mexican Peso ⁵ utures Contracts Aggregate Value of Contracts (4, 930) is 2017 Japanese Yen ⁵ utures Contracts Aggregate Value of Contracts \$2, 590, 231) otal Aggregate Value of Contracts \$10,726,281) MMODITY FUTURES CONTRACTS SOLD SHORT ¹ iy 2017 Tarkets Aggregate Value of Contracts \$6, 566, 012) iy 2017 Fard Red Winter Wheat ⁵ utures Contracts Aggregate Value of Contracts \$5, 566, 012) iy 2017 Hard Red Winter Wheat ⁵ utures Contracts Aggregate Value of Contracts \$2, 590, 500) urch 2018 Sugar #11 ⁵ utures Contracts Aggregate Value of Contracts \$2, 538, 906) iy 2017 Wheat ⁵ utures Contracts ⁵ U	§ 83 \$ 19 19 18 23 139 \$ 139 \$ 188 188	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8
JRRENCY FUTURES CONTRACTS PURCHASED* ie 2017 Australian Dollar ⁵ utures Contracts Aggregate Value of Jontracts S3.32.070) ie 2017 New Zealand Dollar ¹ utures Contracts Aggregate Value of Jontracts S1.329.050) ie 2017 Mexican Peso ¹ utures Contracts Aggregate Value of Jontracts S1.329.050) ie 2017 Japanese Yen ¹ utures Contracts Aggregate Value of Jontracts S2.590.231) Otatacts S474.930) ie 2017 Japanese Yen ¹ utures Contracts Aggregate Value of Jontracts S2.590.231) Otatacts S2.590.231) Otatacts S400 of Jontracts S2.590.231) Otatacts S400 of Jontracts S2.590.231) Otatacts S3.56.012) y 2017 Soybean ¹ utures Contracts Aggregate Value of Jontracts S5.656.012) y 2017 J Flard Red Winter Wheat ¹ utures Contracts Aggregate Value of Jontracts S3.959.750) urce Autacts	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 188 128	201,5 78,3 15,0 4,0 (1,7 96,3 381,5 202,8 153,6
JRENCY FUTURES CONTRACTS PURCHASED! ic 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts S332,070) ic 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts S1,329,050) ic 2017 Aver Zealand Dollar Futures Contracts Aggregate Value of Contracts S1,329,050) ic 2017 Aparese ic 2017 Japanese Ven Futures Contracts Aggregate Value of Contracts S2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMODITY FUTURES CONTRACTS SOLD SHORT! ay 2017 Soybean Tutures Contracts Aggregate Value of Contracts \$10,726,281) DMODITY FUTURES CONTRACTS SOLD SHORT! DY 2017 Japanese Ven Tutures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$2,500,210 ay 2017 Japanese Yutures Contracts Aggregate Value of Contracts \$2,595,750) rach 2018 Sugar #11 Tuture	§ 83 \$ 19 19 18 23 139 \$ 139 \$ 188 188	201,5 78,3 15,0 4,0 (1,7 96,3 381,5 202,8 153,6
JRRENCY UTURES CONTRACTS PURCHASED' is 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts 56,332,070) the 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) the 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$474,930) the 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$2,590,231) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT' "utures Contracts Aggregate Value of Contracts 53,559,750) "utures Contracts Aggregate Value of Contracts 53,597,750) "utures Contracts Aggregate Value of Contracts 53,599,750) rutures Contracts Aggregate Value of Contracts 53,589,750) rutures Contracts Aggregate Value of Contracts 53,581,650) y 2017 Spobean	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 188 128	201,5 78,3 15,0 4,0 (1,7 96,3 381,5 202,8 153,6
JRENCY FUTURES CONTRACTS PURCHASED' is 2017 Australian Dollar "utures Contracts Aggregate Value of Dontracts 65,332,070) the 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) the 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) the 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$474,930) the 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT' ay 2017 Soybean "utures Contracts Aggregate Value of Contracts \$6,566,012) ay 2017 Hard Red Winter Wheat "utures Contracts Aggregate Value of Contracts \$3,959,750) contracts \$3,959,750) contracts \$2,538,906) ay 2017 Wheat "utures Contracts Aggregate Value of Contracts \$2,538,906) ay 2017 Nowhean "utures Contracts Aggregate Value of Contracts	$ \frac{1}{8} $	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8
JRRENCY FUTURES CONTRACTS PURCHASED [†] e 2017 Australian Dollar [*]	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 188 128	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8
JRENCY FUTURES CONTRACTS PURCHASED [†] is 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts \$6,332,070) is 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) is 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts \$1,329,050) is 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$10,726,281) DMODITY FUTURES CONTRACTS SOLD SHORT [†] by 2017 Soybean "utures Contracts Sof560,112) by 2017 Soybean "utures Contracts Sof560,112) by 2017 Hard Red Winter Wheat "utures Contracts Sof560,112) by 2017 Hard Red Winter Wheat "utures Contracts Sof560,112) by 2017 Hard Red Winter Wheat "utures Contracts Sof59,750) ter b 2018 Sugar #11 "utures Contracts Sof59,500 by 2017 Newat "utures Contracts Sof59,500 by 2017 Soybean "utures Contracts Sof50,012 y 2017 Soybean "utures Con	$ \frac{1}{8} $	201,5 78,3 15,0 4,0 (1,7 96,3 381,5 202,8 153,0 129,8
JRENCY FUTURES CONTRACTS PURCHASED' © 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts 56,332,070) ne 2017 New Zealand Dollar "utures Contracts Aggregate Value of Contracts 51,320,500) ne 2017 Mexican Peso "utures Contracts Sagregate Value of Contracts \$174,930) ne 2017 Japanese Yen "utures Contracts Aggregate Value of Contracts \$10,726,281) MMODITY FUTURES CONTRACTS SOLD SHORT' 19 2017 Soybean "utures Contracts Aggregate Value of Contracts \$4,56,012) 19 2017 Soybean "utures Contracts Aggregate Value of Contracts \$3,599,750) urch 2018 Sugar #11 "utures Contracts Aggregate Value of Contracts \$3,599,750) 20 Thetat "utures Contracts Aggregate Value of Contracts \$3,599,750) 20 Thetat "utures Contracts Aggregate Value of Contracts \$3,890,50) 20 J7 Mexat "utures Contracts Aggregate Value of Contracts \$3,81,650) 20 2017 Wheat "utures Contracts Aggregate Value of Contracts \$3,81,650) 20 2017 Sugar #11 "utures Contracts Aggregate Value of Contracts \$3,821,650) 20 2017 Sugar #11 "utures Contracts Aggregate Value of Contracts \$3,22,20,000) 20 2017 Sugar #11 "utures Contracts Contracts \$3,220,2000) 20 20 7 Sugar #11 "utures Contracts Contracts \$3,220,2000) 20 20 7 Sugar #11 "utures Contracts Contracts \$3,220,2000) 20 20 7 Sugar #11 "utures Contracts Contracts Same Contracts Contracts Contracts Same Contracts Contracts Contracts Contracts Same Contr	$ \frac{1}{8} $	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8
URENCY FUTURES CONTRACTS PURCHASED [†] te 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$3,32,070) ne 2017 Nex Canada Dollar Futures Contracts Aggregate Value of Contracts \$1,329,050) ne 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$4,149,00) ne 2017 Japanese Yen Futures Contracts S2,590,231) dol Aggregate Value of Contracts \$2,590,231) dol Aggregate Value of Contracts \$4,4990 NMODITY FUTURES CONTRACTS SOLD SHORT ⁺ ay 2017 Soybean Futures Contracts S6,566,012) ay 2017 Head Winter Wheat Futures Contracts S6,566,012) ay 2017 Head Winter Wheat Futures Contracts S6,556,013 ay 2017 Head Winter Wheat Futures Contracts S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter Futures Contracts S6,556,012) ay 2017 Mexicanter S6,559,050 ay 2017 Wheat Futures Contracts S6,259,050 ay 2017 Wheat Futures Contracts S7,292,000) ay 2017 Sylean #11 Futures Contracts S2,292,000) ay 2017 Sylean #11 Futures Contracts S2,292,000) ay 2017 Sylean #11 Futures Contracts S4,292,2000) ay 2017 Sylean #11 F	$ \frac{1}{8} $	201,5 78,3 15,0 4,6 (1,7 96,3
URRENCY FUTURES CONTRACTS PURCHASED' ic 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$3,532,070) in 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$1,59,050) in 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,59,050) otal Aggregate Value of Contracts \$1,59,051) otal Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT' ay 2017 Soybean Futures Contracts Aggregate Value of Contracts \$3,59,050) otal Aggregate Value of Contracts \$3,59,050) ay 2017 Hard Red Winter Wheat Futures Contracts Aggregate Value of Contracts \$3,599,700) arch 2018 Sugar #11 Futures Contracts S2,590,050) arch 2018 Sugar #11 Futures Contracts S2,589,060) ay 2017 Mexican Futures Contracts S2,589,060) ay 2017 Mexican Futures Contracts S2,589,060) ay 2017 Mexican Futures Contracts S2,589,060) ay 2017 Soybean Futures Contracts S2,589,060) ay 2017 Mexicantes Aggregate Value of Contracts S2,589,060) ay 2017 Soybean Futures Contracts S2,589,060) ay 2017 Sugar #11 Futures Contracts S3,821,650) ay 2017 Sugar #11 Futures Contracts S4,821,650) ay 2017 Sugar #11 Futures Contracts S4,821,650) ay 2017 Sugar #11 Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) ay 2017 Sugar #11 Futures Contracts S4,821,650) ay 2017 Sugar #11 Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) ay 2017 Future SCONTRACTACTA Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) ay 2017 Hard Red Winter Wheat Futures Contracts S4,821,650) Aggregate Value of Contracts S4,821,650) A	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 128 128 179 48	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8 127,5
URRENCY FUTURES CONTRACTS PURCHASED* URRENCY FUTURES CONTRACTS PURCHASED* Putures Contracts Aggregate Value of Contracts \$3,32,070) ne 2017 Nex Caeland Dollar Futures Contracts Aggregate Value of Contracts \$1,229,050) ne 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,229,050 ne 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,229,050 ne 2017 Japanese Yen Futures Contracts Aggregate Value of Contracts \$10,726,281) DMMODITY FUTURES CONTRACTS SOLD SHORT* Putures Contracts Aggregate Value of Contracts \$4,299,031 C	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 128 128 179 48	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8 127,5
JRENCY FUTURES CONTRACTS PURCHASED* Pagregate Value of Patters 56,352,070) Pagregate Value of Contracts 56,352,070 Pagregate Value of Contracts 56,352,070 Patters 56,352,070 Patters 56,352,070 Patters 56,352,070 Patters 57,352,070 Patters 52,352,070 Patters 52,352,070 Patters 52,252,070 Patters 52	₹ 83 \$ 19 18 23 ₹ 139 \$ 188 188 128 128 179 48	201,5 78,3 15,0 4,6 (1,7 96,3 381,5 202,8 153,6 129,8 127,5
RENCY FUTURES CONTRACTS PURCHASED* e 2017 Australian Dollar tutures Contracts Aggregate Value of e 2017 Nex Zealand Dollar tutures Contracts e 2017 Nex Zealand Dollar e 2017 Japanese Yen tutures Contracts e 2017 Nex Zealand Dollar e 2017 Nex Zealand e 2017	§ 83 \$ 19 19 18 23 § 139 \$ 139 \$ 188 128 179 48 116 116	201, 78, 15,(4,((1, 96, 381, 202,3 153,6 129,3 127,5 108,3
RENCY FUTURES CONTRACTS PURCHASED [†] 2017 Australian Dollar tutures Contracts Aggregate Value of ontracts \$3,32070) 2017 Nev Canada Dollar tutures Contracts Aggregate Value of ontracts \$1,259,050) 2017 Mexican Peso tutres Contracts Aggregate Value of ontracts \$2,590,231) tait Aggregate Value of Ontracts \$1,290,200 Type Support Type Suppo	§ 83 \$ 19 19 18 23 § 139 \$ 139 \$ 188 128 179 48 116 116	201,5 78,5 15,0 4,6 (1,7 96,5 381,5 202,8 153,6 129,8 127,5 108,8

MMODITY FUTURES CONTRACTS SOLD SHORT ⁺ (continued)	Contracts	Unrealized Gain (Loss)
y 2017 Coffee 'C'		
utures Contracts Aggregate Value of		
Contracts \$2,184,526) otember 2017 Coffee 'C'	42 \$	52,410
utures Contracts Aggregate Value of		
Contracts \$2,044,163) y 2017 Soybean Oil	38	39,421
utures Contracts		
Aggregate Value of 'ontracts \$648,720)	34	24,789
y 2017 Cocoa utures Contracts		
Aggregate Value of Contracts \$1,277,340)	61	16,811
y 2017 Low Sulphur Gas Oil		10,011
utures Contracts Aggregate Value of		
Contracts \$665,000) stember 2017 Wheat	14	9,77
utures Contracts Aggregate Value of		
ontracts \$2,291,438)	101	3,47
y 2017 Soybean Meal utures Contracts		
Aggregate Value of Contracts \$246,480)	8	1,59
y 2017 Platinum utures Contracts		
Aggregate Value of	- -	(0)
ontracts \$238,200) e 2017 Lean Hogs	5	(8)
utures Contracts Aggregate Value of		
ontracts \$650,540) e 2017 Brent Crude	22	(1,50
utures Contracts		
Aggregate Value of Contracts \$375,270)	7	(1,69
tember 2017 NY Harbor ULSD utures Contracts		
Aggregate Value of	72	(4.11
'ontracts \$1,825,627) y 2017 Corn	27	(4,11
utures Contracts Aggregate Value of		
Contracts \$1,477,238) e 2017 Gold 100 oz.	81	(4,51
utures Contracts		
Aggregate Value of Contracts \$624,750)	5	(15,32
y 2017 Natural Gas utures Contracts		
Aggregate Value of ontracts \$319,000)	10	(20,93
y 2017 Brent Crude	10	(20,95
utures Contracts Aggregate Value of		
Contracts \$1,562,810) e 2017 WTI Crude	29	(32,27
utures Contracts		
Aggregate Value of ontracts \$1,585,030)	31	(35,77
tember 2017 Com utures Contracts		
Aggregate Value of Contracts \$2,354,450)	124	(40,81
ober 2017 Low Sulphur Gas Oil		(10,01
utures Contracts Aggregate Value of		
Contracts \$1,890,525) y 2017 WTI Crude	39	(59,03
Aggregate Value of		
Contracts \$2,584,680)	51	(62,08
y 2017 Gasoline RBOB utures Contracts		
Aggregate Value of contracts \$2,432,170)	34	(81,10
cember 2017 Natural Gas	+C.	(01,10
utures Contracts Aggregate Value of		
Contracts \$2,091,000)	60	(106,98
tal Aggregate Value of Contracts \$55,408,567)	<u>ş</u>	903,3
UITY FUTURES CONTRACTS SOLD SHORT [†] e 2017 S&P 500 Index		
fini Futures Contracts		
Aggregate Value of 'ontracts \$4,008,600)	34 \$	7,7
e 2017 Russell 2000 Index fini Futures Contracts		
Aggregate Value of Contracts \$622,710)	9	(1,1
e 2017 FTSE/JSE TOP 40 Index	7	(1,1
utures Contracts ^{††} Aggregate Value of		
Contracts \$646,590) ril 2017 CAC 40 10 Euro Index	19	(4,1
utures Contracts ^{††}		
Aggregate Value of contracts \$1,746,122)	32	(39,8
otal Aggregate Value of Contracts \$7,024,022)	\$	(37,4
RRENCY FUTURES CONTRACTS SOLD SHORT		
e 2017 Euro FX		
utures Contracts		(2,5
Aggregate Value of	20 0	
Aggregate Value of Contracts \$5,085,826) e 2017 Japanese Yen	38 \$	(2,5)
Aggregate Value of ontracts \$5,085,826) e 2017 Japanese Yen tutures Contracts Aggregate Value of		
Aggregate Value of Contracts \$5,085,826) e 2017 Japanese Yen utures Contracts	38 \$ 19	(55,12

	Contracts	Unrealized Gain (Loss)
CURRENCY FUTURES CONTRACTS SOLD SHORT ⁺ (continued)		
June 2017 Canadian Dollar Futures Contracts		
(Aggregate Value of		
Contracts \$15,504,589)	206	\$ (145,619)
(Total Aggregate Value of Contracts \$27,750,571)	200	\$ (306,649)
INTEREST DATE EUTIDES CONTRACTS SOI D SHORT		
INTEREST RATE FUTURES CONTRACTS SOLD SHORT [†] June 2017 Long Gilt		
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$6,869,440)	43	\$ 4,886
June 2017 Euro - 30 year Bond		,
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$359,927)	2	(25)
June 2017 U.S. Treasury Ultra Long Bond		
Futures Contracts		
(Aggregate Value of		
Contracts \$4,977,439)	31	(153)
June 2017 U.S. Treasury 10 Year Note		
Futures Contracts		
(Aggregate Value of	37	(678)
Contracts \$4,608,813) June 2017 U.S. Treasury 5 Year Note	57	(078)
Futures Contracts		
(Aggregate Value of		
Contracts \$706,313)	6	(945)
June 2017 Canadian Government 10 Year Bond		(2.10)
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$6,718,239)	65	(6,115)
June 2017 U.S. Treasury 2 Year Note		
Futures Contracts		
(Aggregate Value of		(7.72.1)
Contracts \$17,532,704)	81	(7,734)
June 2017 U.S. Treasury Long Bond Futures Contracts		
(Aggregate Value of		
Contracts \$3,468,688)	23	(12,687)
June 2017 Australian Government 10 Year Bond	25	(12,087)
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$7,952,097)	81	(86,127)
June 2017 Australian Government 3 Year Bond		
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$61,044,579)	715	(241,911)
(Total Aggregate Value of Contracts \$114,238,239)		\$ (351,489)
* Non-income producing security.		
 t Value determined based on Level 1 inputs, unless otherwise noted. tt Value determined based on Level 2 inputs. 		
 the Value determined based on Level 2 inputs. Affiliated issuer. 		
 Affiliatea issuer. All or portion of this security is on loan at March 31, 2017. 		
 ² All or portion of this security is on total at March 51, 2017. ³ Rate indicated is the 7 day yield as of March 31, 2017. 		
 All or a portion of this security is pledged as futures collateral. 		
Zero coupon rate security. Rate indicated is the effective yield at the time of purchase.		
Repurchase Agreements.		
7 Securities lending collateral.		
-		