



(1)

March 31, 2022 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS - At 3/31/2022, ~~in US\$~~**FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN**

| Counterparty | | Currency Purchased | | Currency Sold | Settlement Date | Unrealized Gain |
|--------------|---|--------------------|-----|---------------|-----------------|-----------------|
| BIBL | € | 69,484 | € | 8,000,000 | 6/15/2022 | \$ 3,642 |
| CSM | € | 32,711 | CHF | 30,000 | 6/15/2022 | 142 |
| TOTAL | | | | | | \$ 3,784 |

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

| Counterparty | | Currency Purchased | | Currency Sold | Settlement Date | Unrealized Loss |
|--------------|---|--------------------|---|---------------|-----------------|-----------------|
| BIBL | € | 8,000,000 | € | 65,980 | 6/15/2022 | \$ (138) |

FUTURES CONTRACTS - At 3/31/2022, ~~in US\$~~

| Description | | Number of Contracts | Expiration Date | Notional Amount | Unrealized Appreciation/ (Depreciation) |
|---------------------------------|----|---------------------|-----------------|-----------------|---|
| Long position contracts: | | | | | |
| BIBL | | 35 | 06/17/22 | \$ 160,561 | \$ 7,546 |
| CSM | 10 | 06/17/22 | 524,771 | 37,979 | |
| CSM | 18 | 06/21/22 | 2,275,736 | (66,236) | |
| Total Futures Contracts | | | | | \$ (20,711) |



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ADDITIONAL INVESTMENT INFORMATION (continued)

PURCHASED OPTIONS CONTRACTS ~~As of, 2022, 2021~~

| Description | Exercise Price | Expiration Date | Number of Contracts | Notional Amount | Value | Premiums Paid (Received) by the Portfolio | Unrealized Appreciation/ (Depreciation) |
|-------------------------------------|--------------------|-----------------|---------------------|-----------------|---------------|---|---|
| Purchased options contracts: | | | | | | | |
| Calls | | | | | | | |
| 3 MM | 99.00 ¢ | 06/13/2022 | 9 | \$ 2,215,575 | \$ 506 | \$ 9,471 | \$ (8,965) |
| 3 MM | 98.25 ¢ | 09/19/2022 | 4 | 978,200 | 1,400 | 9,559 | (8,159) |
| 3 MM | 99.00 ¢ | 09/19/2022 | 12 | 2,934,600 | 825 | 9,178 | (8,353) |
| 3 MM | 98.00 ¢ | 12/19/2022 | 4 | 973,400 | 1,800 | 9,959 | (8,159) |
| 3 MM | 98.75 ¢ | 12/19/2022 | 12 | 2,920,200 | 1,650 | 11,128 | (9,478) |
| 3 MM | 97.75 ¢ | 03/13/2023 | 15 | 3,639,000 | 9,188 | 52,830 | (43,642) |
| 3 MM | 97.75 ¢ | 06/19/2023 | 7 | 1,695,225 | 4,769 | 28,546 | (23,778) |
| 3 MM | 99.00 ¢ | 12/19/2022 | 39 | 9,490,650 | 3,656 | 55,537 | (51,880) |
| TOTAL | | | | | \$ 24,846,850 | \$ 23,794 | \$ 186,208 \$ (162,414) |





March 31, 2022 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

FUTURES CONTRACTS - At 3/31/2022, Futures

| Description | | Number of Contracts | Expiration Date | Notional Amount | Unrealized Appreciation/ (Depreciation) |
|---------------------------------|-----|------------------------|--------------------|--------------------|---|
| Long position contracts: | | | | | |
| ES10 Id | 398 | | 06/17/22 | \$ 16,732,374 | \$ 76,404 |
| FE 100 Id | | 92 | 06/17/22 | 8,776,073 | 258,118 |
| ES00 E-Md | | 371 | 06/17/22 | 83,468,192 | 577,221 |
| EN Id | | 87 | 06/09/22 | 13,516,689 | 747,969 |
| ES0 Id | 820 | | 06/21/22 | 102,088,392 | (1,433,392) |
| Total Futures Contracts | | | | | \$ 226,320 |