

Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio^ (Unaudited) March 31, 2021

<u>Investments</u>	<u>Principal Amount (\$)</u>	<u>Value (\$)</u>
U.S. GOVERNMENT AGENCY SECURITIES - 64.5%		
Federal Agricultural Mortgage Corp., 1.59%, 1/10/2024	2,800,000	2,897,515
2.62%, 2/26/2024(a)	1,200,000	1,277,876
FFCB, 2.23%, 4/5/2021	500,000	500,122
1.90%, 6/24/2021	1,000,000	1,004,246
1.60%, 1/21/2022	1,000,000	1,012,140
FHLB, 2.38%, 9/10/2021(a)	4,500,000	4,545,907
FHLMC, 1.13%, 8/12/2021	2,000,000	2,008,054
2.38%, 1/13/2022	5,000,000	5,090,303
FNMA, 2.75%, 6/22/2021(a)	6,500,000	6,539,354
TOTAL U.S. GOVERNMENT AGENCY SECURITIES (Cost \$24,768,994)		24,875,517

<u>Investments</u>	<u>Principal Amount (\$)</u>	<u>Value (\$)</u>
U.S. TREASURY OBLIGATIONS - 18.5%		
U.S. Treasury Notes, 2.75%, 9/15/2021	2,000,000	2,024,687
2.38%, 3/15/2022	1,500,000	1,532,930
1.75%, 6/15/2022	1,000,000	1,019,766
1.63%, 12/15/2022	2,500,000	2,563,086
TOTAL U.S. TREASURY OBLIGATIONS (Cost \$7,138,130)		7,140,469

<u>Investments</u>	<u>No. of Rights</u>	<u>Value (\$)</u>
RIGHTS - 0.0%		
Biotechnology - 0.0%		
Tobira Therapeutics, Inc., CVR *(b)(c)	225	—
Media - 0.0%		
Media General, Inc., CVR *(b)(c)	2,550	—
TOTAL RIGHTS (Cost \$7,172)		—

<u>Investments</u>	<u>Shares</u>	<u>Value (\$)</u>
SHORT-TERM INVESTMENTS - 17.7%		
INVESTMENT COMPANIES - 17.7%		
Invesco Government & Agency Portfolio, Institutional Class, 0.03% (d)(e)	6,835,881	6,835,881
Morgan Stanley Institutional Liquidity Funds Treasury Portfolio Institutional Class, 0.01% (d)	1,591	1,591
TOTAL INVESTMENT COMPANIES (Cost \$6,837,472)		6,837,472
Total Investments - 100.7% (Cost \$38,751,768)		38,853,458
Liabilities Less Other Assets - (0.7%)(f)		(253,230)
Net Assets - 100.0%		38,600,228

- * Non-income producing security.
- (a) All or a portion of this security is pledged with the custodian for options written.
- (b) Security fair valued as of March 31, 2021, in accordance with procedures approved by the Board of Trustees. Total value of all such securities at March 31, 2021, amounted to \$0, which represents 0.0% of net assets of the Fund.
- (c) Value determined using significant unobservable inputs.
- (d) Represents 7-day effective yield as of March 31, 2021.
- (e) All or a portion of this security is segregated in connection with obligations for options written with a total value of \$6,835,881.
- (f) Includes the impact of the Fund's open positions in derivatives at March 31, 2021.

Abbreviations	
CVR	Contingent Value Rights
FFCB	Federal Farm Credit Bank
FHLB	Federal Home Loan Bank
FHLMC	Federal Home Loan Mortgage Corp.
FNMA	Federal National Mortgage Association

