| | | Face Amount | | Value |
|---|---|---|---|---|
| **REPURCHASE AGREEMENTS††,1 - 21.9%** | | | | |
| J.P. Morgan Securities LLC issued 12/31/20 at 0.06% due 01/04/21[2] | $ | 48,992 | $ | 48,992 |
| Barclays Capital, Inc. issued 12/31/20 at 0.06% due 01/04/21[2] | | 20,411 | | 20,411 |
| BofA Securities, Inc. issued 12/31/20 at 0.06% due 01/04/21[2] | | 18,899 | | 18,899 |
| **Total Repurchase Agreements** (Cost $88,302) | | | | 88,302 |
| **Total Investments - 21.9%** (Cost $88,302) | | | $ | 88,302 |
| **Other Assets & Liabilities, net - 78.1%** | | | | 314,713 |
| **Total Net Assets - 100.0%** | | | $ | 403,015 |

**Total Return Swap Agreements**

| Counterparty | Index | Financing Rate Receive | Payment Frequency | Maturity Date | Units | | Notional Amount | | Value and Unrealized Depreciation |
|---|---|---|---|---|---|---|---|---|---|
| **OTC Equity Index Swap Agreements Sold Short††** | | | | | | | | | |
| BNP Paribas | BNY Mellon Emerging Markets 50 ADR Index | (0.16)% (1 Month USD LIBOR - 0.30%) | At Maturity | 02/18/21 | 11 | $ | 41,046 | $ | (772) |
| Goldman Sachs International | BNY Mellon Emerging Markets 50 ADR Index | (0.36)% (1 Week USD LIBOR - 0.45%) | At Maturity | 02/18/21 | 213 | | 767,327 | | (1,859) |
| | | | | | | $ | 808,373 | $ | (2,631) |

*††* *Value determined based on Level 2 inputs.*
*1* *Repurchase Agreements.*
*2* *All or a portion of this security is pledged as equity index swap collateral at December 31, 2020.*

*ADR — American Depositary Receipt*
*LIBOR — London Interbank Offered Rate*