

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 95.1%			COMMON STOCK (continued)		
Communication Services — 10.3%					
Activision Blizzard Inc	20,500	\$ 1,659	Hasbro Inc	3,298	\$ 273
Alphabet Inc, CI A *	7,901	11,580	Hilton Worldwide Holdings Inc	7,100	606
Alphabet Inc, CI C *	7,704	11,322	Home Depot Inc/The	28,082	7,799
AT&T Inc	186,003	5,303	L Brands Inc	6,208	197
CenturyLink Inc	25,357	256	Las Vegas Sands Corp	8,500	397
Charter Communications Inc, CI A *	3,900	2,435	Leggett & Platt Inc	3,265	134
Comcast Corp, CI A	119,080	5,509	Lennar Corp, CI A	6,974	570
Discovery Inc, CI A *	4,129	90	LKQ Corp *	6,800	188
Discovery Inc, CI C *	7,885	154	Lowe's Cos Inc	19,745	3,275
DISH Network Corp, CI A *	6,473	188	Marriott International Inc/MD, CI A	7,151	662
Electronic Arts Inc *	7,728	1,008	McDonald's Corp	19,407	4,260
Facebook Inc, CI A *	62,871	16,466	MGM Resorts International	10,300	224
Fox Corp	12,553	350	Mohawk Industries Inc *	1,458	142
Interpublic Group of Cos Inc/The	9,997	167	Newell Brands Inc, CI B	9,313	160
Live Nation Entertainment Inc *	3,600	194	NIKE Inc, CI B	32,538	4,085
Netflix Inc *	11,481	5,741	Norwegian Cruise Line Holdings Ltd *	7,000	120
News Corp, CI A	9,630	135	NVR Inc *	90	367
News Corp, CI B	2,600	36	O'Reilly Automotive Inc *	1,912	882
Omnicom Group Inc	5,369	266	PulteGroup Inc	7,343	340
Take-Two Interactive Software Inc, CI A *	2,900	479	PVH Corp	1,720	103
T-Mobile US Inc *	15,400	1,761	Ralph Lauren Corp, CI A	1,160	79
Twitter Inc *	21,100	939	Ross Stores Inc	9,549	891
Verizon Communications Inc	108,098	6,431	Royal Caribbean Cruises Ltd	4,410	285
ViacomCBS Inc, CI B	15,220	426	Starbucks Corp	30,457	2,617
Walt Disney Co/The	47,150	5,850	Tapestry Inc	6,634	104
		<u>78,745</u>	Target Corp, CI A	13,084	2,060
			Tiffany & Co	2,798	324
			TJX Cos Inc/The	31,176	1,735
Consumer Discretionary — 11.0%			Tractor Supply Co	2,946	422
Advance Auto Parts Inc	1,794	275	Ulta Beauty Inc *	1,400	314
Amazon.com Inc, CI A *	11,146	35,096	Under Armour Inc, CI A *	4,846	54
Aptiv PLC	6,841	627	Under Armour Inc, CI C *	5,581	54
AutoZone Inc *	625	736	VF Corp	8,540	600
Best Buy Co Inc	6,178	687	Whirlpool Corp	1,609	296
Booking Holdings Inc *	1,050	1,796	Wynn Resorts Ltd	2,517	181
BorgWarner Inc	5,201	201	Yum! Brands Inc	7,697	703
CarMax Inc *	4,056	373			<u>84,047</u>
Carnival Corp	14,380	218	Consumer Staples — 6.7%		
Chipotle Mexican Grill Inc, CI A *	767	954	Altria Group Inc	48,369	1,869
Darden Restaurants Inc	3,234	326	Archer-Daniels-Midland Co	14,941	695
Dollar General Corp	6,573	1,378	Brown-Forman Corp, CI B	4,585	345
Dollar Tree Inc *	6,085	556	Campbell Soup Co	5,572	270
Domino's Pizza Inc	1,000	425	Church & Dwight Co Inc	6,300	590
DR Horton Inc	8,486	642	Clorox Co/The	3,422	719
eBay Inc	17,747	925	Coca-Cola Co/The	100,982	4,986
Etsy Inc *	3,000	365	Colgate-Palmolive Co	22,748	1,755
Expedia Group Inc	3,415	313	Conagra Brands Inc	12,292	439
Ford Motor Co	104,776	698	Constellation Brands Inc, CI A	4,470	847
Gap Inc/The	4,998	85	Costco Wholesale Corp	11,476	4,074
Garmin Ltd	4,004	380	Estee Lauder Cos Inc/The, CI A	5,844	1,275
General Motors Co	33,577	993	General Mills Inc	16,341	1,008
Genuine Parts Co	3,704	352	Hershey Co/The	3,786	543
Hanesbrands Inc	9,067	143			

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Hormel Foods Corp	7,016	\$ 343	American International Group Inc	21,905	\$ 603
J M Smucker Co/The	2,904	336	Ameriprise Financial Inc	3,017	465
Kellogg Co	6,894	445	Aon, Cl A	6,009	1,240
Kimberly-Clark Corp	9,077	1,340	Arthur J Gallagher & Co	5,200	549
Kraft Heinz Co/The	17,500	524	Assurant Inc	1,482	180
Kroger Co/The	20,848	707	Bank of America Corp	199,073	4,796
Lamb Weston Holdings Inc	3,800	252	Bank of New York Mellon Corp/The	21,843	750
McCormick & Co Inc/MD	3,314	643	Berkshire Hathaway Inc, Cl B *	51,830	11,037
Molson Coors Beverage Co, Cl B	4,824	162	BlackRock Inc	3,715	2,093
Mondelez International Inc, Cl A	37,253	2,140	Capital One Financial Corp	12,215	878
Monster Beverage Corp *	9,865	791	Cboe Global Markets Inc	2,700	237
PepsiCo Inc	36,140	5,009	Charles Schwab Corp/The	30,935	1,121
Philip Morris International Inc	40,637	3,047	Chubb Ltd	11,966	1,389
Procter & Gamble Co/The	65,006	9,035	Cincinnati Financial Corp	3,893	303
Sysco Corp, Cl A	13,543	843	Citigroup Inc	54,245	2,338
Tyson Foods Inc, Cl A	7,475	445	Citizens Financial Group Inc	10,600	268
Walgreens Boots Alliance Inc	19,307	694	CME Group Inc	9,348	1,564
Walmart Inc	36,276	5,075	Comerica Inc	3,573	137
		<u>51,246</u>	Discover Financial Services	7,746	448
Energy — 1.9%			E*TRADE Financial Corp	5,770	289
Apache Corp	9,301	88	Everest Re Group Ltd	1,000	197
Baker Hughes Co, Cl A	16,815	223	Fifth Third Bancorp	17,751	378
Cabot Oil & Gas Corp	10,298	179	First Republic Bank/CA	4,400	480
Chevron Corp	48,726	3,508	Franklin Resources Inc	6,836	139
Concho Resources Inc	4,800	212	Globe Life Inc	2,535	202
ConocoPhillips	28,586	939	Goldman Sachs Group Inc/The	9,121	1,833
Devon Energy Corp	9,626	91	Hartford Financial Services Group Inc/The	9,061	334
Diamondback Energy Inc, Cl A	4,100	124	Huntington Bancshares Inc/OH	25,047	230
EOG Resources Inc	14,727	529	Intercontinental Exchange Inc	14,880	1,489
Exxon Mobil Corp	110,400	3,790	Invesco Ltd	10,312	118
Halliburton Co	22,442	270	JPMorgan Chase & Co	79,617	7,665
Hess Corp	6,774	277	KeyCorp	24,352	290
HollyFrontier Corp	3,700	73	Lincoln National Corp	4,309	135
Kinder Morgan Inc	49,514	611	Loews Corp	6,089	212
Marathon Oil Corp	19,892	81	M&T Bank Corp	3,308	305
Marathon Petroleum Corp	16,550	486	MarketAxess Holdings Inc	1,000	482
National Oilwell Varco Inc, Cl A	9,930	90	Marsh & McLennan Cos Inc	13,417	1,539
Noble Energy Inc	11,737	100	MetLife Inc	20,612	766
Occidental Petroleum Corp	20,528	206	Moody's Corp	4,304	1,247
ONEOK Inc	11,054	287	Morgan Stanley	31,817	1,538
Phillips 66	11,699	607	MSCI Inc, Cl A	2,200	785
Pioneer Natural Resources Co	4,092	352	Nasdaq Inc, Cl A	2,887	354
Schlumberger Ltd, Cl A	37,337	581	Northern Trust Corp	5,271	411
TechnipFMC PLC	11,613	73	People's United Financial Inc	10,289	106
Valero Energy Corp	10,297	446	PNC Financial Services Group Inc/The	11,297	1,242
Williams Cos Inc/The	30,946	608	Principal Financial Group Inc, Cl A	6,633	267
		<u>14,831</u>	Progressive Corp/The	15,521	1,469
Financials — 9.1%			Prudential Financial Inc	10,077	640
Aflac Inc	17,818	648	Raymond James Financial Inc	3,100	225
Allstate Corp/The	8,312	782	Regions Financial Corp	23,660	273
American Express Co	17,313	1,736	S&P Global Inc	6,278	2,264
			SVB Financial Group, Cl B *	1,300	313

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September 30, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Synchrony Financial	13,601	\$ 356	Laboratory Corp of America Holdings *	2,617	\$ 493
T Rowe Price Group Inc	6,040	774	McKesson Corp	4,375	651
Travelers Cos Inc/The	6,452	698	Medtronic PLC	35,041	3,641
Truist Financial Corp	35,882	1,365	Merck & Co Inc	66,066	5,480
Unum Group	4,763	80	Mettler-Toledo International Inc *	600	579
US Bancorp	36,502	1,309	Mylan NV *	13,226	196
W R Berkley Corp	3,700	226	PerkinElmer Inc	2,869	360
Wells Fargo & Co	107,433	2,526	Perrigo Co PLC	3,476	160
Willis Towers Watson PLC	3,447	720	Pfizer Inc	145,057	5,324
Zions Bancorp NA	4,337	127	Quest Diagnostics Inc	3,678	421
		69,960	Regeneron Pharmaceuticals Inc *	2,715	1,520
			ResMed Inc	3,700	634
Health Care — 13.6%			STERIS PLC	2,200	388
Abbott Laboratories	46,224	5,031	Stryker Corp	8,476	1,766
AbbVie Inc	46,041	4,033	Teleflex Inc	1,200	408
ABIOMED Inc *	1,166	323	Thermo Fisher Scientific Inc	10,311	4,552
Agilent Technologies Inc	8,285	836	UnitedHealth Group Inc	24,811	7,735
Alexion Pharmaceuticals Inc *	5,608	642	Universal Health Services Inc, CI B	2,042	218
Align Technology Inc *	1,900	622	Varian Medical Systems Inc *	2,265	390
AmerisourceBergen Corp, CI A	3,754	364	Vertex Pharmaceuticals Inc *	6,758	1,839
Amgen Inc, CI A	15,263	3,879	Waters Corp *	1,520	297
Anthem Inc	6,638	1,783	West Pharmaceutical Services Inc	2,000	550
Baxter International Inc	13,492	1,085	Zimmer Biomet Holdings Inc	5,553	756
Becton Dickinson and Co	7,667	1,784	Zoetis Inc, CI A	12,573	2,079
Biogen Inc *	4,150	1,177			103,704
Bio-Rad Laboratories Inc, CI A *	600	309			
Boston Scientific Corp *	37,992	1,452	Industrials — 7.9%		
Bristol-Myers Squibb Co	58,832	3,547	3M Co	15,026	2,407
Cardinal Health Inc	7,403	348	A O Smith Corp	3,400	179
Catalent Inc *	4,100	351	Alaska Air Group Inc	3,000	110
Centene Corp *	15,532	906	Allegion plc	2,394	237
Cerner Corp	7,812	565	American Airlines Group Inc	12,725	156
Cigna Corp	9,720	1,647	AMETEK Inc	5,864	583
Cooper Cos Inc/The, CI A	1,300	438	Boeing Co/The	13,809	2,282
Covetrus Inc *	1	—	Carrier Global Corp	20,707	632
CVS Health Corp	34,060	1,989	Caterpillar Inc, CI A	14,145	2,110
Danaher Corp, CI A	16,491	3,551	CH Robinson Worldwide Inc	3,487	356
DaVita Inc *	2,157	185	Cintas Corp	2,352	783
DENTSPLY SIRONA Inc	5,371	235	Copart Inc *	5,300	557
DexCom Inc *	2,500	1,031	CSX Corp	20,288	1,576
Edwards Lifesciences Corp, CI A *	16,516	1,318	Cummins Inc	3,963	837
Eli Lilly and Co	20,666	3,059	Deere & Co	8,113	1,798
Gilead Sciences Inc	32,713	2,067	Delta Air Lines Inc, CI A	17,222	527
HCA Healthcare Inc	7,043	878	Dover Corp	3,646	395
Henry Schein Inc *	3,744	220	Eaton Corp PLC	10,639	1,085
Hologic Inc *	6,600	439	Emerson Electric Co	15,926	1,044
Humana Inc	3,490	1,445	Equifax Inc	3,076	483
IDEXX Laboratories Inc *	2,200	865	Expeditors International of Washington Inc	4,208	381
Illumina Inc *	3,900	1,205	Fastenal Co, CI A	15,344	692
Incyte Corp *	5,000	449	FedEx Corp	6,369	1,602
Intuitive Surgical Inc *	3,038	2,156	Flowserve Corp	3,354	91
IQVIA Holdings Inc *	5,100	804	Fortive Corp	9,054	690
Johnson & Johnson	68,844	10,249	Fortune Brands Home & Security Inc	3,500	303

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
General Dynamics Corp	6,165	\$ 853	Akamai Technologies Inc *	4,074	\$ 450
General Electric Co	232,693	1,450	Amphenol Corp, CI A	8,020	868
Honeywell International Inc	18,352	3,021	Analog Devices Inc	9,592	1,120
Howmet Aerospace Inc	9,492	159	ANSYS Inc *	2,300	753
Huntington Ingalls Industries Inc, CI A	1,000	141	Apple Inc	420,264	48,671
IDEX Corp	1,900	347	Applied Materials Inc	24,271	1,443
IHS Markit Ltd	10,000	785	Arista Networks Inc *	1,400	290
Illinois Tool Works Inc	7,631	1,474	Autodesk Inc, CI A *	5,805	1,341
Ingersoll Rand Inc *	10,114	360	Automatic Data Processing Inc	11,142	1,554
Jacobs Engineering Group Inc	3,321	308	Broadcom Inc	10,475	3,816
JB Hunt Transport Services Inc	2,145	271	Broadridge Financial Solutions Inc	2,900	383
Johnson Controls International plc	19,938	814	Cadence Design Systems Inc *	7,500	800
Kansas City Southern	2,363	427	CDW Corp/DE	3,600	430
L3Harris Technologies Inc	5,771	980	Cisco Systems Inc	110,472	4,351
Lockheed Martin Corp	6,493	2,489	Citrix Systems Inc	3,326	458
Masco Corp	6,723	371	Cognizant Technology Solutions Corp, CI A	14,477	1,005
Nielsen Holdings PLC	9,580	136	Corning Inc, CI B	19,371	628
Norfolk Southern Corp	6,602	1,413	DXC Technology Co	6,176	110
Northrop Grumman Corp	4,121	1,300	F5 Networks Inc, CI A *	1,591	195
Old Dominion Freight Line Inc, CI A	2,550	461	Fidelity National Information Services Inc, CI B	16,153	2,378
Otis Worldwide Corp	10,953	684	Fiserv Inc, CI A *	14,764	1,521
PACCAR Inc	9,219	786	FleetCor Technologies Inc *	2,300	548
Parker-Hannifin Corp, CI A	3,452	698	FLIR Systems Inc	3,092	111
Pentair PLC	4,277	196	Fortinet Inc *	3,400	401
Quanta Services Inc	3,382	179	Gartner Inc *	2,300	287
Raytheon Technologies Corp	39,848	2,293	Global Payments Inc	7,789	1,383
Republic Services Inc	5,362	501	Hewlett Packard Enterprise Co	33,010	309
Robert Half International Inc	2,859	151	HP Inc	36,810	699
Rockwell Automation Inc	3,135	692	Intel Corp	111,097	5,753
Rollins Inc	3,450	187	International Business Machines Corp	23,268	2,831
Roper Technologies Inc	2,778	1,098	Intuit Inc	6,785	2,213
Snap-on Inc	1,355	199	IPG Photonics Corp *	900	153
Southwest Airlines Co, CI A	15,833	594	Jack Henry & Associates Inc	2,000	325
Stanley Black & Decker Inc	4,311	699	Juniper Networks Inc	8,533	183
Teledyne Technologies Inc *	900	279	Keysight Technologies Inc *	4,800	474
Textron Inc	5,837	211	KLA Corp	4,149	804
Trane Technologies PLC	6,403	776	Lam Research Corp	3,820	1,267
TransDigm Group Inc	1,400	665	Leidos Holdings Inc	3,300	294
Union Pacific Corp	17,742	3,493	Mastercard Inc, CI A	23,082	7,806
United Airlines Holdings Inc *	8,000	278	Maxim Integrated Products Inc	6,800	460
United Parcel Service Inc, CI B	18,411	3,068	Microchip Technology Inc	6,737	692
United Rentals Inc *	1,799	314	Micron Technology Inc *	29,571	1,389
Verisk Analytics Inc, CI A	4,300	797	Microsoft Corp	197,877	41,619
Waste Management Inc	10,382	1,175	Motorola Solutions Inc	4,502	706
Westinghouse Air Brake Technologies Corp	4,690	290	NetApp Inc	5,528	242
WW Grainger Inc	1,247	445	NortonLifeLock Inc	16,108	336
Xylem Inc/NY	4,548	383	NVIDIA Corp	16,148	8,740
		<u>60,587</u>	Oracle Corp, CI B	50,433	3,011
Information Technology — 26.8%			Paychex Inc	8,200	654
Accenture PLC, CI A	16,648	3,762	Paycom Software Inc *	1,300	405
Adobe Inc *	12,564	6,162	PayPal Holdings Inc *	30,685	6,046
Advanced Micro Devices Inc *	30,600	2,509			

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Qorvo Inc *	2,905	\$ 375	American Tower Corp, CI A †	11,616	\$ 2,808
QUALCOMM Inc	29,468	3,468	Apartment Investment and Management Co, CI A †	3,544	119
salesforce.com Inc *	23,772	5,974	AvalonBay Communities Inc †	3,622	541
Seagate Technology PLC	5,643	278	Boston Properties Inc †	3,608	290
ServiceNow Inc *	5,000	2,425	CBRE Group Inc, CI A **	8,625	405
Skyworks Solutions Inc	4,507	656	Crown Castle International Corp †	11,128	1,853
Synopsys Inc *	3,900	835	Digital Realty Trust Inc, CI A †	7,200	1,057
TE Connectivity Ltd	8,803	860	Duke Realty Corp †	9,100	336
Teradyne Inc	4,200	334	Equinix Inc †	2,259	1,717
Texas Instruments Inc	23,911	3,414	Equity Residential †	8,733	448
Tyler Technologies Inc *	1,000	349	Essex Property Trust Inc †	1,660	333
VeriSign Inc *	2,578	528	Extra Space Storage Inc †	3,200	342
Visa Inc, CI A	44,032	8,805	Federal Realty Investment Trust †	1,800	132
Western Digital Corp	7,738	283	Healthpeak Properties Inc †	13,630	370
Western Union Co/The	10,177	218	Host Hotels & Resorts Inc †	18,612	201
Xerox Holdings Corp	4,989	94	Iron Mountain Inc †	7,376	198
Xilinx Inc	6,587	687	Kimco Realty Corp †	11,396	128
Zebra Technologies Corp, CI A *	1,400	353	Mid-America Apartment Communities Inc †	2,900	336
		205,075	Prologis Inc †	19,569	1,969
Materials — 2.5%			Public Storage †	3,900	869
Air Products and Chemicals Inc	5,861	1,746	Realty Income Corp †	9,318	566
Albemarle Corp	2,700	241	Regency Centers Corp †	4,300	163
Amcor PLC	40,109	443	SBA Communications Corp, CI A †	2,963	944
Avery Dennison Corp	2,176	278	Simon Property Group Inc †	7,758	502
Ball Corp	8,712	724	SL Green Realty Corp †	1,815	84
Celanese Corp, CI A	2,900	312	UDR Inc †	7,600	248
CF Industries Holdings Inc	5,537	170	Ventas Inc †	9,310	391
Corteva Inc	19,191	553	Vornado Realty Trust †	3,831	129
Dow Inc	19,825	933	Welltower Inc †	10,707	590
DuPont de Nemours Inc	19,591	1,087	Weyerhaeuser Co †	18,960	541
Eastman Chemical Co	3,498	273			19,122
Ecolab Inc	6,446	1,288	Utilities — 2.8%		
FMC Corp	3,349	355	AES Corp/The	17,212	312
Freeport-McMoRan Inc, CI B	39,062	611	Alliant Energy Corp	6,300	325
International Flavors & Fragrances Inc	2,715	332	Ameren Corp	6,344	502
International Paper Co	9,773	396	American Electric Power Co Inc	13,229	1,081
Linde PLC	13,682	3,258	American Water Works Co Inc	4,900	710
LyondellBasell Industries NV, CI A	6,513	459	Atmos Energy Corp	3,100	296
Martin Marietta Materials Inc, CI A	1,565	368	CenterPoint Energy Inc	13,617	263
Mosaic Co/The	8,610	157	CMS Energy Corp	7,313	449
Newmont Corp	21,404	1,358	Consolidated Edison Inc	8,978	698
Nucor Corp	7,748	348	Dominion Energy Inc	22,268	1,758
Packaging Corp of America	2,400	262	DTE Energy Co	5,141	591
PPG Industries Inc	6,270	765	Duke Energy Corp	19,498	1,727
Sealed Air Corp	4,058	158	Edison International	9,690	493
Sherwin-Williams Co/The, CI A	2,173	1,514	Entergy Corp	5,077	500
Vulcan Materials Co	3,330	451	Energy Inc	5,800	295
Westrock Co	6,492	226	Eversource Energy	9,144	764
		19,066	Exelon Corp	25,990	929
Real Estate — 2.5%			FirstEnergy Corp	13,821	397
Alexandria Real Estate Equities Inc †	3,200	512	NextEra Energy Inc	12,798	3,552

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Dynamic Asset Allocation Fund (Continued)

A list of OTC swap agreements held by the fund at September 30, 2020, is as follows:

Total Return Swaps										
Counterparty	Reference Entity/ Obligation	Fund Pays	Fund Receives	Payment Frequency	Termination Date	Currency	Notional Amount (Thousands)	Value (Thousands)	Upfront Payments/ Receipts (Thousands)	Net Unrealized Appreciation (Depreciation) (Thousands)
BNP Paribas [^]	Bloomberg Gold Sub Index Total Return	BLOOMBERG GOLD SUBINDEX TOTAL RETURN	U.S. T-BILL HIGH DISCOUNT RATE + 7 BPS	Quarterly	03/17/2021	USD	(52,006)	\$ (1,454)	\$ —	\$ (1,454)
BNP Paribas [^]	Bloomberg Gold Sub Index Total Return	BLOOMBERG GOLD SUBINDEX TOTAL RETURN	U.S. T-BILL HIGH DISCOUNT RATE + 7 BPS	Quarterly	04/05/2021	USD	(33,756)	1,342	—	1,342
								\$ (112)	\$ —	\$ (112)

Percentages are based on Net Assets of \$765,532 (\$ Thousands).

* Non-income producing security.

† Real Estate Investment Trust.

[^] Security, or a portion thereof, is held by the Dynamic Commodity Strategy Subsidiary Ltd. as of September 30, 2020.

(A) Refer to table below for details on Swap Contracts.

CI — Class

PLC — Public Limited Company

S&P— Standard & Poor's

SAR— Saudi Riyal

USD — U.S. Dollar

The following is a list of the level of inputs used as of September 30, 2020, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Common Stock	728,159	—	—	728,159
Total Investments in Securities	728,159	—	—	728,159

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Purchased Swaptions	—	7,937	—	7,937
Futures Contracts*				
Unrealized Appreciation	351	—	—	351
Forwards Contracts*				
Unrealized Appreciation	—	14	—	14
Unrealized Depreciation	—	(26)	—	(26)
OTC Swaps				
Total Return Swaps*				
Unrealized Appreciation	—	1,342	—	1,342
Unrealized Depreciation	—	(1,454)	—	(1,454)
Total Other Financial Instruments	351	7,813	—	8,164

* Futures contracts, forward contracts, and swap contracts are valued at the unrealized appreciation/ (depreciation) on the instruments.

For the year ended September 30, 2020, there were no transfers in or out of Level 3.

Amounts designated as “—” are either \$0 or have been rounded to \$0.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

The accompanying notes are an integral part of the financial statements.