

## MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 54.3%</b>					
<b>FINANCIAL - 12.1%</b>					
Brown & Brown, Inc.	647	\$ 29,290	Selective Insurance Group, Inc.	164	\$ 8,444
Medical Properties Trust, Inc. REIT	1,457	25,687	Glacier Bancorp, Inc.	263	8,429
Camden Property Trust REIT	269	23,936	SLM Corp.	1,035	8,373
RenaissanceRe Holdings Ltd.	141	23,933	JBG SMITH Properties REIT	310	8,289
CyrusOne, Inc. REIT	321	22,480	Sabra Health Care REIT, Inc.	566	7,802
Alleghany Corp.	39	20,298	PotlatchDeltic Corp. REIT	184	7,746
Omega Healthcare Investors, Inc. REIT	625	18,713	United Bankshares, Inc.	358	7,686
Reinsurance Group of America, Inc. — Class A	187	17,800	Valley National Bancorp	1,112	7,617
STORE Capital Corp. REIT	628	17,226	Pinnacle Financial Partners, Inc.	209	7,438
SEI Investments Co.	335	16,991	Evercore, Inc. — Class A	112	7,331
National Retail Properties, Inc. REIT	479	16,530	Corporate Office Properties Trust REIT	308	7,306
Lamar Advertising Co. — Class A REIT	238	15,749	Bank OZK	333	7,100
First American Financial Corp.	307	15,629	Brighthouse Financial, Inc.*	256	6,889
Rexford Industrial Realty, Inc. REIT	341	15,604	LendingTree, Inc.*	22	6,752
Commerce Bancshares, Inc.	276	15,536	PS Business Parks, Inc. REIT	55	6,731
Kilroy Realty Corp. REIT	289	15,016	Webster Financial Corp.	249	6,576
First Horizon National Corp.	1,524	14,371	Park Hotels & Resorts, Inc. REIT	649	6,484
First Industrial Realty Trust, Inc. REIT	351	13,970	Umpqua Holdings Corp.	607	6,446
EastGroup Properties, Inc. REIT	108	13,968	Wintrust Financial Corp.	159	6,368
CoreSite Realty Corp. REIT	117	13,909	Home BancShares, Inc.	418	6,337
Jones Lang LaSalle, Inc.	142	13,584	CNO Financial Group, Inc.	391	6,272
Life Storage, Inc. REIT	129	13,580	FNB Corp.	890	6,034
Prosperity Bancshares, Inc.	256	13,269	UMB Financial Corp.	119	5,832
American Financial Group, Inc.	198	13,262	EPR Properties REIT	206	5,665
American Campus Communities, Inc. REIT	378	13,200	Taubman Centers, Inc. REIT	170	5,659
East West Bancorp, Inc.	390	12,769	Sterling Bancorp	536	5,638
Primerica, Inc.	109	12,332	Federated Hermes, Inc. — Class B	262	5,636
Signature Bank	148	12,283	Weingarten Realty Investors REIT	331	5,614
Eaton Vance Corp.	314	11,979	Bank of Hawaii Corp.	111	5,608
Cousins Properties, Inc. REIT	408	11,665	Alliance Data Systems Corp.	131	5,499
Old Republic International Corp.	779	11,482	PacWest Bancorp	321	5,483
Essent Group Ltd.	310	11,473	Associated Banc-Corp.	423	5,338
Douglas Emmett, Inc. REIT	454	11,395	BancorpSouth Bank	266	5,155
Kemper Corp.	169	11,294	CIT Group, Inc.	271	4,799
Healthcare Realty Trust, Inc. REIT	374	11,265	Genworth Financial, Inc. — Class A*	1,393	4,667
First Financial Bankshares, Inc.	392	10,941	Pebblebrook Hotel Trust REIT	360	4,511
Jefferies Financial Group, Inc.	594	10,692	Navient Corp.	533	4,504
New York Community Bancorp, Inc.	1,278	10,569	Hancock Whitney Corp.	238	4,477
Interactive Brokers Group, Inc. — Class A	217	10,488	Cathay General Bancorp	206	4,466
Physicians Realty Trust REIT	573	10,262	Washington Federal, Inc.	208	4,339
Rayonier, Inc. REIT	376	9,941	Texas Capital Bancshares, Inc.*	139	4,327
Cullen/Frost Bankers, Inc.	154	9,848	Fulton Financial Corp.	446	4,161
TCF Financial Corp.	419	9,788	International Bancshares Corp.	153	3,987
Hanover Insurance Group, Inc.	104	9,691	GEO Group, Inc. REIT	334	3,788
Highwoods Properties, Inc. REIT	286	9,601	Trustmark Corp.	175	3,747
Spirit Realty Capital, Inc. REIT	284	9,585	Service Properties Trust REIT	453	3,601
Brixmor Property Group, Inc. REIT	817	9,551	Mercury General Corp.	73	3,020
Stifel Financial Corp.	188	9,505	Urban Edge Properties REIT	303	2,945
Hudson Pacific Properties, Inc. REIT	423	9,276	Macerich Co. REIT <sup>1</sup>	309	2,098
RLI Corp.	109	9,127	<b>Total Financial</b>		<b>1,009,688</b>
Janus Henderson Group plc	415	9,014	<b>INDUSTRIAL - 10.9%</b>		
Affiliated Managers Group, Inc.	128	8,753	Trimble, Inc.*	689	33,554
Synovus Financial Corp.	405	8,574	Generac Holdings, Inc.*	173	33,500
			Cognex Corp.	476	30,987
			Nordson Corp.	148	28,389
			Graco, Inc.	459	28,160

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	SHARES	VALUE		SHARES	VALUE
Lennox International, Inc.	96	\$ 26,171	GATX Corp.	97	\$ 6,184
Trex Company, Inc.*	319	22,840	Kirby Corp.*	165	5,968
XPO Logistics, Inc.*	252	21,334	Vishay Intertechnology, Inc.	365	5,683
Universal Display Corp.	118	21,327	Trinity Industries, Inc.	245	4,778
Owens Corning	298	20,505	Dycom Industries, Inc.*	88	4,648
Hubbell, Inc.	149	20,389	O-I Glass, Inc.	432	4,575
AptarGroup, Inc.	177	20,036	Worthington Industries, Inc.	99	4,037
AECOM*	442	18,493	Belden, Inc.	122	3,797
Carlisle Companies, Inc.	151	18,478	Terex Corp.	191	3,698
Arrow Electronics, Inc.*	213	16,755	Fluor Corp.	344	3,031
Donaldson Company, Inc.	347	16,108	Greif, Inc. — Class A	73	2,644
SYNNEX Corp.	114	15,967	<b>Total Industrial</b>		<b>914,596</b>
Stericycle, Inc.*	252	15,891	<b>CONSUMER, NON-CYCLICAL - 9.9%</b>		
Axon Enterprise, Inc.*	175	15,872	Masimo Corp.*	139	32,812
TopBuild Corp.*	91	15,533	Charles River Laboratories International, Inc.*	138	31,250
Lincoln Electric Holdings, Inc.	164	15,095	Molina Healthcare, Inc.*	163	29,835
Tetra Tech, Inc.	148	14,134	Bio-Techne Corp.	106	26,260
Knight-Swift Transportation Holdings, Inc.	347	14,123	Quidel Corp.*	105	23,035
Sonoco Products Co.	276	14,095	Boston Beer Company, Inc. — Class A*	25	22,084
ITT, Inc.	238	14,054	Jazz Pharmaceuticals plc*	152	21,674
Oshkosh Corp.	188	13,818	Amedisys, Inc.*	90	21,279
Middleby Corp.*	153	13,726	Chemed Corp.	44	21,135
MSA Safety, Inc.	100	13,417	Exelixis, Inc.*	850	20,782
Landstar System, Inc.	106	13,302	Service Corporation International	485	20,457
National Instruments Corp.	361	12,888	Repligen Corp.*	135	19,918
Woodward, Inc.	160	12,826	LHC Group, Inc.*	87	18,493
Jabil, Inc.	374	12,813	Penumbra, Inc.*	92	17,883
AGCO Corp.	169	12,551	PRA Health Sciences, Inc.*	176	17,853
MDU Resources Group, Inc.	552	12,420	Encompass Health Corp.	274	17,804
Mercury Systems, Inc.*	155	12,006	WEX, Inc.*	122	16,954
Littelfuse, Inc.	67	11,882	Paylocity Holding Corp.*	102	16,465
II-VI, Inc.*	286	11,600	Darling Ingredients, Inc.*	446	16,070
Acuity Brands, Inc.	109	11,156	Hill-Rom Holdings, Inc.	183	15,282
Curtiss-Wright Corp.	115	10,725	Post Holdings, Inc.*	173	14,878
Regal Beloit Corp.	112	10,513	CoreLogic, Inc.	219	14,820
Builders FirstSource, Inc.*	321	10,471	Ingredion, Inc.	184	13,925
EMCOR Group, Inc.	151	10,224	Helen of Troy Ltd.*	70	13,546
Timken Co.	186	10,085	Flowers Foods, Inc.	542	13,187
Eagle Materials, Inc.	115	9,927	Emergent BioSolutions, Inc.*	124	12,813
Louisiana-Pacific Corp.	309	9,119	United Therapeutics Corp.*	122	12,322
KBR, Inc.	392	8,765	Arrowhead Pharmaceuticals, Inc.*	282	12,143
Colfax Corp.*	277	8,687	Haemonetics Corp.*	139	12,128
nVent Electric plc	468	8,279	ManpowerGroup, Inc.	160	11,733
Silgan Holdings, Inc.	217	7,979	HealthEquity, Inc.*	211	10,839
EnerSys	118	7,920	FTI Consulting, Inc.*	101	10,703
Clean Harbors, Inc.*	141	7,900	Aaron's, Inc.	185	10,480
Hexcel Corp.	230	7,717	Grand Canyon Education, Inc.*	131	10,472
Coherent, Inc.*	67	7,432	Globus Medical, Inc. — Class A*	208	10,300
Valmont Industries, Inc.	59	7,327	Syneos Health, Inc.*	192	10,207
Avnet, Inc.	272	7,028	ICU Medical, Inc.*	54	9,869
Crane Co.	136	6,818	Lancaster Colony Corp.	54	9,655
Werner Enterprises, Inc.	160	6,718	LiveRamp Holdings, Inc.*	182	9,422
Kennametal, Inc.	229	6,627	Integra LifeSciences Holdings Corp.*	196	9,255
MasTec, Inc.*	155	6,541	ASGN, Inc.*	145	9,216
Ryder System, Inc.	149	6,294	Grocery Outlet Holding Corp.*	229	9,005
Energizer Holdings, Inc.	160	6,262			

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	SHARES	VALUE		SHARES	VALUE
H&R Block, Inc.	532	\$ 8,666	Skechers USA, Inc. — Class A*	375	\$ 11,333
Medpace Holdings, Inc.*	75	8,381	Mattel, Inc.*	956	11,185
Nektar Therapeutics*	493	8,179	Wingstop, Inc.	81	11,069
Hain Celestial Group, Inc.*	230	7,889	Wendy's Co.	493	10,991
Acadia Healthcare Company, Inc.*	245	7,223	Texas Roadhouse, Inc. — Class A	179	10,881
Tenet Healthcare Corp.*	290	7,108	Carter's, Inc.	120	10,390
NuVasive, Inc.*	141	6,848	Dick's Sporting Goods, Inc.	179	10,360
Sprouts Farmers Market, Inc.*	324	6,782	Harley-Davidson, Inc.	422	10,356
Sanderson Farms, Inc.	55	6,488	Marriott Vacations Worldwide Corp.	113	10,262
Insperty, Inc.	99	6,484	Foot Locker, Inc.	287	9,480
TreeHouse Foods, Inc.*	155	6,282	KB Home	242	9,290
Strategic Education, Inc.	67	6,129	Taylor Morrison Home Corp. — Class A*	357	8,779
LivaNova plc*	134	6,058	AutoNation, Inc.*	161	8,522
Patterson Companies, Inc.	239	5,761	JetBlue Airways Corp.*	751	8,509
Brink's Co.	139	5,712	Fox Factory Holding Corp.*	114	8,474
Sabre Corp.	858	5,586	Kohl's Corp.	434	8,042
Prestige Consumer Healthcare, Inc.*	138	5,026	MSC Industrial Direct		
Cantel Medical Corp.	104	4,570	Company, Inc. — Class A	125	7,910
Graham Holdings Co. — Class B	11	4,445	Univar Solutions, Inc.*	465	7,849
Avanos Medical, Inc.*	132	4,385	Cracker Barrel Old Country Store, Inc.	65	7,453
Ligand Pharmaceuticals, Inc. — Class B* <sup>1</sup>	44	4,194	Papa John's International, Inc.	90	7,405
Edgewell Personal Care Co.*	149	4,154	Columbia Sportswear Co.	84	7,306
MEDNAX, Inc.*	235	3,826	Wyndham Destinations, Inc.	235	7,229
Avis Budget Group, Inc.*	142	3,737	Nu Skin Enterprises, Inc. — Class A	142	7,113
Adtalem Global Education, Inc.*	143	3,509	Choice Hotels International, Inc.	79	6,791
WW International, Inc.*	129	2,434	Boyd Gaming Corp.	221	6,782
Coty, Inc. — Class A	779	2,104	Avient Corp.	252	6,668
Pilgrim's Pride Corp.*	135	2,020	FirstCash, Inc.	114	6,522
Tootsie Roll Industries, Inc. <sup>1</sup>	48	1,483	TRI Pointe Group, Inc.*	358	6,494
<b>Total Consumer, Non-cyclical</b>		<b>833,706</b>	American Eagle Outfitters, Inc.	411	6,087
<b>CONSUMER, CYCLICAL - 9.4%</b>			Scientific Games Corp. — Class A*	154	5,376
Pool Corp.	110	36,800	Visteon Corp.*	77	5,330
Caesars Entertainment, Inc.*	548	30,721	KAR Auction Services, Inc.	356	5,126
Penn National Gaming, Inc.*	396	28,789	Jack in the Box, Inc.	63	4,996
Toro Co.	295	24,765	Goodyear Tire & Rubber Co.	641	4,916
Watsco, Inc.	90	20,960	Dana, Inc.	398	4,903
Five Below, Inc.*	154	19,558	Herman Miller, Inc.	162	4,886
Williams-Sonoma, Inc.	215	19,444	Adient plc*	259	4,488
IAA, Inc.*	369	19,214	Healthcare Services Group, Inc.	205	4,414
Dunkin' Brands Group, Inc.	226	18,512	Six Flags Entertainment Corp.	208	4,223
Casey's General Stores, Inc.	101	17,943	Delphi Technologies plc*	238	3,977
Gentex Corp.	677	17,433	Urban Outfitters, Inc.*	188	3,912
Scotts Miracle-Gro Co. — Class A	112	17,126	World Fuel Services Corp.	175	3,708
Deckers Outdoor Corp.*	77	16,941	HNI Corp.	117	3,671
Lear Corp.	151	16,467	Nordstrom, Inc. <sup>1</sup>	299	3,564
RH*	43	16,453	Cinemark Holdings, Inc. <sup>1</sup>	295	2,950
Churchill Downs, Inc.	98	16,054	Sally Beauty Holdings, Inc.*	310	2,694
BJ's Wholesale Club Holdings, Inc.*	380	15,789	<b>Total Consumer, Cyclical</b>		<b>785,844</b>
Toll Brothers, Inc.	316	15,377	<b>TECHNOLOGY - 4.3%</b>		
Polaris, Inc.	159	15,000	Fair Isaac Corp.*	80	34,030
Thor Industries, Inc.	152	14,479	Monolithic Power Systems, Inc.	116	32,435
Lithia Motors, Inc. — Class A	62	14,132	Ceridian HCM Holding, Inc.*	357	29,506
Ollie's Bargain Outlet Holdings, Inc.*	156	13,627	PTC, Inc.*	287	23,741
Wyndham Hotels & Resorts, Inc.	257	12,979	Cree, Inc.*	303	19,313
Brunswick Corp.	218	12,842	Manhattan Associates, Inc.*	176	16,806
Tempur Sealy International, Inc.*	132	11,773	MKS Instruments, Inc.	152	16,603

**MID-CAP 1.5x STRATEGY FUND**

	SHARES	VALUE		SHARES	VALUE
Lumentum Holdings, Inc.*	207	\$ 15,552	<b>COMMUNICATIONS - 1.9%</b>	FactSet Research Systems, Inc.	105 \$ 35,162
CACI International, Inc. — Class A*	69	14,708		Cable One, Inc.	15 28,282
CDK Global, Inc.	334	14,559		GrubHub, Inc.*	254 18,372
Science Applications International Corp.	160	12,547		New York Times Co. — Class A	398 17,030
Silicon Laboratories, Inc.*	120	11,742		Ciena Corp.*	423 16,789
MAXIMUS, Inc.	169	11,561		TEGNA, Inc.	604 7,097
Cabot Microelectronics Corp.	80	11,425		ViaSat, Inc.*	176 6,053
Cirrus Logic, Inc.*	161	10,859		World Wrestling Entertainment, Inc. — Class A	128 5,180
Semtech Corp.*	179	9,480		TripAdvisor, Inc.	264 5,172
Qualys, Inc.*	93	9,115		Telephone & Data Systems, Inc.	274 5,052
J2 Global, Inc.*	124	8,583		InterDigital, Inc.	85 4,850
ACI Worldwide, Inc.*	320	8,362		John Wiley & Sons, Inc. — Class A	120 3,805
NCR Corp.*	353	7,816		Yelp, Inc. — Class A*	189 3,797
Blackbaud, Inc.	137	7,649		AMC Networks, Inc. — Class A*	112 2,768
Synaptics, Inc.*	95	7,640		<b>Total Communications</b>	<b>159,409</b>
Perspecta, Inc.	377	7,333		<b>UTILITIES - 1.9%</b>	Essential Utilities, Inc.
Teradata Corp.*	300	6,810	UGI Corp.		574 18,931
CommVault Systems, Inc.*	128	5,222	OGE Energy Corp.		552 16,554
NetScout Systems, Inc.*	200	4,366	IDACORP, Inc.		139 11,106
<b>Total Technology</b>		<b>357,763</b>	National Fuel Gas Co.		251 10,188
<b>BASIC MATERIALS - 2.0%</b>	RPM International, Inc.	357 29,574	ONE Gas, Inc.		146 10,076
	Royal Gold, Inc.	181 21,751	Hawaiian Electric Industries, Inc.		300 9,972
	Reliance Steel & Aluminum Co.	175 17,857	Southwest Gas Holdings, Inc.		154 9,717
	Steel Dynamics, Inc.	550 15,747	Black Hills Corp.		173 9,254
	Ashland Global Holdings, Inc.	150 10,638	PNM Resources, Inc.		220 9,093
	Valvoline, Inc.	509 9,691	Spire, Inc.	142 7,554	
	Chemours Co.	452 9,451	ALLETE, Inc.	143 7,399	
	NewMarket Corp.	20 6,846	New Jersey Resources Corp.	264 7,133	
	Sensient Technologies Corp.	117 6,756	NorthWestern Corp.	139 6,761	
	Commercial Metals Co.	327 6,533	<b>Total Utilities</b>	<b>158,411</b>	
Ingevity Corp.*	113 5,587	<b>Total Common Stocks</b>			
Cabot Corp.	155 5,585		(Cost \$3,704,983)	<b>4,551,252</b>	
Compass Minerals International, Inc.	94 5,579	<b>MUTUAL FUNDS<sup>†</sup> - 14.5%</b>	Guggenheim Strategy Fund II <sup>2</sup>	30,443 760,173	
Olin Corp.	392 4,853		Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	45,506 454,152	
Minerals Technologies, Inc.	94 4,803		<b>Total Mutual Funds</b>		
United States Steel Corp. <sup>1</sup>	607 4,455		(Cost \$1,203,644)	<b>1,214,325</b>	
Domtar Corp.	152 3,993				
<b>Total Basic Materials</b>		<b>169,699</b>		<b>FACE AMOUNT</b>	
<b>ENERGY - 1.9%</b>	SolarEdge Technologies, Inc.*	138 32,892	<b>FEDERAL AGENCY NOTES<sup>††</sup> - 18.0%</b>	Federal Farm Credit Bank	
	Enphase Energy, Inc.*	347 28,659		2.45% due 12/04/28	\$ 1,000,000 1,003,643
	Sunrun, Inc.*	350 26,974	0.37% (3 Month U.S. Treasury Bill Rate + 0.27%, Rate Floor: 0.00%) due 05/16/22 <sup>3</sup>	500,000 501,566	
	First Solar, Inc.*	233 15,425	<b>Total Federal Agency Notes</b>		
	Murphy USA, Inc.*	75 9,620	(Cost \$1,503,599)	<b>1,505,209</b>	
	Equitrans Midstream Corp.	1,120 9,475			
	Equities Corp.	704 9,103			
	Cimarex Energy Co.	281 6,837			
	CNX Resources Corp.*	617 5,824			
	WPX Energy, Inc.*	1,113 5,454			
	Antero Midstream Corp.	788 4,232			
	ChampionX Corp.*	512 4,091			
	Murphy Oil Corp. <sup>1</sup>	398 3,550			
<b>Total Energy</b>		<b>162,136</b>			

**MID-CAP 1.5x STRATEGY FUND**

	FACE AMOUNT	VALUE
<b>U.S. TREASURY BILLS<sup>††</sup> - 8.3%</b>		
U.S. Treasury Bills		
0.08% due 10/15/20 <sup>4,5</sup>	\$ 353,000	\$ 352,989
0.08% due 10/29/20 <sup>5,6</sup>	340,000	<u>339,976</u>
<b>Total U.S. Treasury Bills</b>		<u>692,965</u>
(Cost \$692,966)		
<b>REPURCHASE AGREEMENTS<sup>††,7</sup> - 4.9%</b>		
J.P. Morgan Securities LLC		
issued 09/30/20 at 0.06%		
due 10/01/20 <sup>6</sup>	230,575	230,575
BofA Securities, Inc.		
issued 09/30/20 at 0.06%		
due 10/01/20 <sup>6</sup>	95,972	95,972
Barclays Capital, Inc.		
issued 09/30/20 at 0.06%		
due 10/01/20 <sup>6</sup>	87,335	<u>87,335</u>
<b>Total Repurchase Agreements</b>		<u>413,882</u>
(Cost \$413,882)		

	SHARES	VALUE
<b>SECURITIES LENDING COLLATERAL<sup>†,8</sup> - 0.2%</b>		
<b>Money Market Fund</b>		
First American Government		
Obligations Fund — Class Z, 0.05% <sup>9</sup>	17,465	\$ 17,465
<b>Total Securities Lending Collateral</b>		<u>17,465</u>
(Cost \$17,465)		
<b>Total Investments - 100.2%</b>		<u>\$ 8,395,098</u>
(Cost \$7,536,539)		
<b>Other Assets &amp; Liabilities, net - (0.2)%</b>		<u>(15,950)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 8,379,148</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation <sup>**</sup>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
S&P MidCap 400 Index Mini Futures Contracts	13	Dec 2020	\$ 2,412,020	\$ 20,390

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
BNP Paribas	S&P MidCap 400 Index	0.59% (1 Month USD LIBOR + 0.45%)	At Maturity	11/18/20	479	\$ 892,032	\$ 9,279
Barclays Bank plc	S&P MidCap 400 Index	0.45% (1 Week USD LIBOR + 0.35%)	At Maturity	11/17/20	1,585	2,950,865	1,618
Goldman Sachs International	S&P MidCap 400 Index	0.50% (1 Week USD LIBOR + 0.40%)	At Maturity	11/19/20	941	<u>1,752,039</u>	<u>959</u>
						<u>\$ 5,594,936</u>	<u>\$ 11,856</u>

## MID-CAP 1.5x STRATEGY FUND

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at September 30, 2020.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Variable rate security. Rate indicated is the rate effective at September 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at September 30, 2020.

<sup>5</sup> Rate indicated is the effective yield at the time of purchase.

<sup>6</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2020.

<sup>7</sup> Repurchase Agreements.

<sup>8</sup> Securities lending collateral.

<sup>9</sup> Rate indicated is the 7-day yield as of September 30, 2020.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust