



## NOVA FUND

	SHARES	VALUE		SHARES	VALUE
Sysco Corp.	4,529	\$ 369,793	Molson Coors Beverage Co. — Class B	1,682	\$ 89,785
General Mills, Inc.	5,384	364,605	Nielsen Holdings plc	3,203	87,250
Global Payments, Inc.	2,542	347,847	Campbell Soup Co.	1,805	80,449
Baxter International, Inc.	4,469	346,526	Organon & Co.	2,263	79,047
Kroger Co.	5,972	342,614	Lamb Weston Holdings, Inc.	1,296	77,643
Constellation Brands, Inc. — Class A	1,467	337,879	Rollins, Inc.	2,020	70,801
Cintas Corp.	787	334,782	DaVita, Inc.*	550	62,211
ResMed, Inc.	1,305	316,476	<b>Total Consumer, Non-cyclical</b>		<b>68,734,843</b>
Verisk Analytics, Inc. — Class A	1,439	308,852	<b>FINANCIAL - 11.4%</b>		
Align Technology, Inc.*	655	285,580	Berkshire Hathaway, Inc. — Class B*	16,346	5,768,667
Hershey Co.	1,299	281,402	JPMorgan Chase & Co.	26,378	3,595,849
Biogen, Inc.*	1,312	276,307	Visa, Inc. — Class A	14,802	3,282,639
West Pharmaceutical Services, Inc.	662	271,890	Mastercard, Inc. — Class A	7,703	2,752,898
Monster Beverage Corp.*	3,353	267,905	Bank of America Corp.	63,447	2,615,285
Equifax, Inc.	1,089	258,202	Wells Fargo & Co.	34,682	1,680,690
Kraft Heinz Co.	6,337	249,614	Charles Schwab Corp.	13,418	1,131,272
Zimmer Biomet Holdings, Inc.	1,865	238,534	Morgan Stanley	12,653	1,105,872
Tyson Foods, Inc. — Class A	2,610	233,934	Prologis, Inc. REIT	6,605	1,066,575
United Rentals, Inc.*	646	229,466	American Express Co.	5,490	1,026,630
McCormick & Company, Inc.	2,229	222,454	American Tower Corp. — Class A REIT	4,065	1,021,209
Laboratory Corporation of America Holdings*	831	219,101	Goldman Sachs Group, Inc.	3,030	1,000,203
Gartner, Inc.*	734	218,336	BlackRock, Inc. — Class A	1,273	972,788
STERIS plc	894	216,142	Citigroup, Inc.	17,712	945,821
Church & Dwight Company, Inc.	2,160	214,661	Chubb Ltd.	3,845	822,445
AmerisourceBergen Corp. — Class A	1,345	208,085	Marsh & McLennan Companies, Inc.	4,506	767,913
PerkinElmer, Inc.	1,126	196,442	CME Group, Inc. — Class A	3,208	763,055
Cooper Companies, Inc.	441	184,157	Crown Castle International Corp. REIT	3,858	712,187
FleetCor Technologies, Inc.*	726	180,817	PNC Financial Services Group, Inc.	3,749	691,503
Catalent, Inc.*	1,599	177,329	Truist Financial Corp.	11,914	675,524
Molina Healthcare, Inc.*	521	173,800	Intercontinental Exchange, Inc.	5,015	662,582
Hologic, Inc.*	2,232	171,462	U.S. Bancorp	12,053	640,617
Waters Corp.*	545	169,163	Aon plc — Class A	1,917	624,233
Quanta Services, Inc.	1,273	167,539	Equinix, Inc. REIT	804	596,263
Clorox Co.	1,099	152,794	Progressive Corp.	5,217	594,686
Bio-Techne Corp.	351	151,997	Public Storage REIT	1,362	531,561
Teleflex, Inc.	418	148,319	Capital One Financial Corp.	3,695	485,117
Kellogg Co.	2,284	147,295	American International Group, Inc.	7,411	465,188
Quest Diagnostics, Inc.	1,062	145,345	MetLife, Inc.	6,264	440,234
Conagra Brands, Inc.	4,282	143,747	Prudential Financial, Inc.	3,374	398,706
Cardinal Health, Inc.	2,473	140,219	Travelers Companies, Inc.	2,153	393,418
ABIOMED, Inc.*	406	134,483	Simon Property Group, Inc. REIT	2,933	385,865
Incyte Corp.*	1,679	133,346	Welltower, Inc. REIT	3,885	373,504
J M Smucker Co.	967	130,941	Digital Realty Trust, Inc. REIT	2,533	359,179
Hormel Foods Corp.	2,518	129,778	Realty Income Corp. REIT	5,051	350,034
Avery Dennison Corp.	739	128,564	Allstate Corp.	2,504	346,829
Charles River Laboratories International, Inc.*	450	127,786	Aflac, Inc.	5,355	344,808
Viatis, Inc.	10,794	117,439	SBA Communications Corp. REIT	971	334,121
MarketAxess Holdings, Inc.	339	115,328	Bank of New York Mellon Corp.	6,604	327,757
Robert Half International, Inc.	977	111,554	Arthur J Gallagher & Co.	1,861	324,931
Brown-Forman Corp. — Class B	1,631	109,310	AvalonBay Communities, Inc. REIT	1,248	309,966
Bio-Rad Laboratories, Inc. — Class A*	193	108,704	T. Rowe Price Group, Inc.	2,046	309,335
Henry Schein, Inc.*	1,238	107,941	Ameriprise Financial, Inc.	990	297,356
Dentsply Sirona, Inc.	1,951	96,028	SVB Financial Group*	524	293,152
Universal Health Services, Inc. — Class B	654	94,797	State Street Corp.	3,267	284,621
			Discover Financial Services	2,571	283,298
			Equity Residential REIT	3,050	274,256

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	SHARES	VALUE		SHARES	VALUE
CBRE Group, Inc. — Class A*	2,987	\$ 273,370	Comcast Corp. — Class A	40,377	\$ 1,890,451
Fifth Third Bancorp	6,103	262,673	AT&T, Inc.	63,738	1,506,129
Alexandria Real Estate Equities, Inc. REIT	1,300	261,625	Netflix, Inc.*	3,963	1,484,500
First Republic Bank	1,600	259,360	Booking Holdings, Inc.*	367	861,881
Willis Towers Watson plc	1,090	257,480	T-Mobile US, Inc.*	5,240	672,554
Weyerhaeuser Co. REIT	6,670	252,793	Charter Communications, Inc. — Class A*	1,064	580,433
Extra Space Storage, Inc. REIT	1,195	245,692	Motorola Solutions, Inc.	1,507	364,995
Ventas, Inc. REIT	3,563	220,051	eBay, Inc.	5,587	319,912
Northern Trust Corp.	1,854	215,898	Arista Networks, Inc.*	2,002	278,238
Mid-America Apartment Communities, Inc. REIT	1,029	215,524	Twitter, Inc.*	7,137	276,130
Hartford Financial Services Group, Inc.	2,989	214,640	Match Group, Inc.*	2,527	274,786
Essex Property Trust, Inc. REIT	583	201,415	Expedia Group, Inc.*	1,341	262,393
Duke Realty Corp. REIT	3,400	197,404	Corning, Inc.	6,667	246,079
M&T Bank Corp.	1,150	194,925	CDW Corp.	1,211	216,636
Huntington Bancshares, Inc.	12,832	187,604	Paramount Global — Class B	5,416	204,779
Regions Financial Corp.	8,408	187,162	VeriSign, Inc.*	863	191,983
Nasdaq, Inc.	1,045	186,219	Omnicom Group, Inc.	1,866	158,386
KeyCorp	8,290	185,530	FactSet Research Systems, Inc.	337	146,308
Raymond James Financial, Inc.	1,668	183,330	Etsy, Inc.*	1,132	140,685
Cincinnati Financial Corp.	1,338	181,914	NortonLifeLock, Inc.	5,193	137,718
Citizens Financial Group, Inc.	3,804	172,435	Interpublic Group of Companies, Inc.	3,513	124,536
Healthpeak Properties, Inc. REIT	4,814	165,265	F5, Inc.*	542	113,251
Signature Bank	561	164,648	Fox Corp. — Class A	2,819	111,210
Boston Properties, Inc. REIT	1,269	163,447	Juniper Networks, Inc.	2,903	107,876
Synchrony Financial	4,653	161,971	Lumen Technologies, Inc.	8,225	92,696
Principal Financial Group, Inc.	2,168	159,153	News Corp. — Class A	3,489	77,281
UDR, Inc. REIT	2,669	153,121	DISH Network Corp. — Class A*	2,230	70,579
Brown & Brown, Inc.	2,093	151,261	Discovery, Inc. — Class C*	2,711	67,694
Iron Mountain, Inc. REIT	2,585	143,235	Fox Corp. — Class B	1,302	47,237
Kimco Realty Corp. REIT	5,505	135,974	Discovery, Inc. — Class A* <sup>1</sup>	1,513	37,704
W R Berkley Corp.	1,871	124,557	News Corp. — Class B	1,081	24,344
Host Hotels & Resorts, Inc. REIT	6,373	123,827	<b>Total Communications</b>		<b>49,033,886</b>
Loews Corp.	1,751	113,500	<b>CONSUMER, CYCLICAL - 7.5%</b>		
Cboe Global Markets, Inc.	952	108,928	Tesla, Inc.*	7,472	8,051,827
Everest Re Group Ltd.	352	106,086	Home Depot, Inc.	9,320	2,789,756
Comerica, Inc.	1,167	105,532	Costco Wholesale Corp.	3,958	2,279,214
Regency Centers Corp. REIT	1,375	98,093	Walmart, Inc.	12,627	1,880,413
Lincoln National Corp.	1,487	97,190	McDonald's Corp.	6,669	1,649,110
Assurant, Inc.	509	92,551	NIKE, Inc. — Class B	11,391	1,532,773
Zions Bancorp North America	1,354	88,768	Lowe's Companies, Inc.	6,014	1,215,971
Globe Life, Inc.	829	83,397	Starbucks Corp.	10,267	933,989
Federal Realty Investment Trust REIT	632	77,148	Target Corp.	4,276	907,453
People's United Financial, Inc.	3,820	76,362	TJX Companies, Inc.	10,647	644,995
Invesco Ltd.	3,046	70,241	Ford Motor Co.	35,107	593,659
Franklin Resources, Inc.	2,510	70,079	General Motors Co.*	12,970	567,308
Vornado Realty Trust REIT	1,420	64,354	Dollar General Corp.	2,068	460,399
<b>Total Financial</b>		<b>50,886,374</b>	Marriott International, Inc. — Class A*	2,442	429,182
<b>COMMUNICATIONS - 11.0%</b>			O'Reilly Automotive, Inc.*	601	411,661
Amazon.com, Inc.*	3,906	12,733,365	Chipotle Mexican Grill, Inc. — Class A*	252	398,672
Alphabet, Inc. — Class A*	2,685	7,467,925	Hilton Worldwide Holdings, Inc.*	2,488	377,529
Alphabet, Inc. — Class C*	2,479	6,923,822	AutoZone, Inc.*	184	376,203
Meta Platforms, Inc. — Class A*	20,610	4,582,840	Dollar Tree, Inc.*	2,009	321,741
Walt Disney Co.*	16,250	2,228,850	Yum! Brands, Inc.	2,579	305,689
Cisco Systems, Inc.	37,644	2,099,029	Fastenal Co.	5,137	305,138
Verizon Communications, Inc.	37,469	1,908,671	Aptiv plc*	2,415	289,100
			Walgreens Boots Alliance, Inc.	6,395	286,304

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	SHARES	VALUE		SHARES	VALUE
Ross Stores, Inc.	3,154	\$ 285,311	CSX Corp.	19,796	\$ 741,360
PACCAR, Inc.	3,100	273,017	Norfolk Southern Corp.	2,141	610,656
Cummins, Inc.	1,271	260,695	Northrop Grumman Corp.	1,310	585,858
Southwest Airlines Co.*	5,287	242,145	Waste Management, Inc.	3,435	544,448
Copart, Inc.*	1,905	239,020	Eaton Corporation plc	3,558	539,962
Tractor Supply Co.	1,017	237,337	Illinois Tool Works, Inc.	2,549	533,761
Delta Air Lines, Inc.*	5,712	226,024	Emerson Electric Co.	5,302	519,861
DR Horton, Inc.	2,879	214,514	FedEx Corp.	2,176	503,505
WW Grainger, Inc.	387	199,611	General Dynamics Corp.	2,058	496,348
Ulta Beauty, Inc.*	483	192,340	L3Harris Technologies, Inc.	1,751	435,071
Lennar Corp. — Class A	2,333	189,370	Johnson Controls International plc	6,271	411,189
Best Buy Company, Inc.	1,933	175,710	Amphenol Corp. — Class A	5,346	402,821
Royal Caribbean Cruises Ltd.*	2,001	167,644	TE Connectivity Ltd.	2,906	380,628
VF Corp.	2,881	163,814	Agilent Technologies, Inc.	2,681	354,776
Genuine Parts Co.	1,271	160,171	Carrier Global Corp.	7,636	350,263
Darden Restaurants, Inc.	1,141	151,696	Parker-Hannifin Corp.	1,147	325,473
Pool Corp.	358	151,380	Trane Technologies plc	2,085	318,380
Caesars Entertainment, Inc.*	1,908	147,603	TransDigm Group, Inc.*	470	306,224
Carnival Corp.*	7,219	145,968	Otis Worldwide Corp.	3,793	291,871
Live Nation Entertainment, Inc.*	1,206	141,874	Rockwell Automation, Inc.	1,037	290,391
MGM Resorts International	3,362	141,002	Mettler-Toledo International, Inc.*	205	281,504
CarMax, Inc.*	1,444	139,317	AMETEK, Inc.	2,065	275,017
United Airlines Holdings, Inc.*	2,890	133,980	Ball Corp.	2,891	260,190
Domino's Pizza, Inc.	325	132,278	Keysight Technologies, Inc.*	1,634	258,123
NVR, Inc.*	29	129,551	Old Dominion Freight Line, Inc.	831	248,203
Las Vegas Sands Corp.*	3,069	119,292	Republic Services, Inc. — Class A	1,864	246,980
Advance Auto Parts, Inc.	557	115,277	Vulcan Materials Co.	1,185	217,685
Bath & Body Works, Inc.	2,300	109,940	Martin Marietta Materials, Inc.	557	214,384
LKQ Corp.	2,394	108,712	Stanley Black & Decker, Inc.	1,455	203,394
American Airlines Group, Inc.*	5,781	105,503	Dover Corp.	1,285	201,616
Hasbro, Inc.	1,157	94,781	Teledyne Technologies, Inc.*	416	196,614
PulteGroup, Inc.	2,220	93,018	Fortive Corp.	3,201	195,037
Whirlpool Corp.	527	91,055	Ingersoll Rand, Inc.	3,639	183,224
Tapestry, Inc.	2,356	87,525	Generac Holdings, Inc.*	563	167,357
BorgWarner, Inc.	2,141	83,285	Trimble, Inc.*	2,240	161,593
Norwegian Cruise Line Holdings Ltd.* <sup>1</sup>	3,722	81,437	Garmin Ltd.	1,357	160,954
Wynn Resorts Ltd.*	939	74,876	Westinghouse Air Brake Technologies Corp.	1,668	160,411
Newell Brands, Inc.	3,379	72,344	Jacobs Engineering Group, Inc.	1,154	159,033
Alaska Air Group, Inc.*	1,125	65,261	Expeditors International		
Penn National Gaming, Inc.*	1,483	62,909	of Washington, Inc.	1,512	155,978
PVH Corp.	625	47,881	Amcor plc	13,511	153,080
Ralph Lauren Corp. — Class A	413	46,851	J.B. Hunt Transport Services, Inc.	750	150,592
Under Armour, Inc. — Class C*	1,920	29,875	Textron, Inc.	1,967	146,305
Under Armour, Inc. — Class A*	1,684	28,662	Xylem, Inc.	1,610	137,269
<b>Total Consumer, Cyclical</b>		<u>33,167,942</u>	Packaging Corporation of America	848	132,381
<b>INDUSTRIAL - 5.9%</b>			IDEX Corp.	679	130,185
Union Pacific Corp.	5,685	1,553,199	CH Robinson Worldwide, Inc.	1,160	124,943
United Parcel Service, Inc. — Class B	6,508	1,395,706	Howmet Aerospace, Inc.	3,389	121,801
Raytheon Technologies Corp.	13,320	1,319,612	Westrock Co.	2,350	110,520
Honeywell International, Inc.	6,122	1,191,219	Nordson Corp.	483	109,680
Caterpillar, Inc.	4,829	1,075,998	Masco Corp.	2,141	109,191
Deere & Co.	2,504	1,040,312	Snap-on, Inc.	477	98,014
Lockheed Martin Corp.	2,164	955,190	Fortune Brands Home & Security, Inc.	1,211	89,953
Boeing Co.*	4,891	936,627	Sealed Air Corp.	1,323	88,588
General Electric Co.	9,812	897,798	Allegion plc	801	87,934
3M Co.	5,097	758,841	Pentair plc	1,477	80,068

**NOVA FUND**

	SHARES	VALUE		SHARES	VALUE
A O Smith Corp.	1,173	\$ 74,943	Alliant Energy Corp.	2,235	\$ 139,643
Huntington Ingalls Industries, Inc.	358	71,400	NiSource, Inc.	3,506	111,491
Mohawk Industries, Inc.*	490	<u>60,858</u>	NRG Energy, Inc.	2,185	83,817
<b>Total Industrial</b>		<u>26,092,350</u>	Pinnacle West Capital Corp.	1,007	<u>78,647</u>
<b>ENERGY - 3.1%</b>			<b>Total Utilities</b>		<u>9,360,489</u>
Exxon Mobil Corp.	37,786	3,120,746	<b>BASIC MATERIALS - 1.6%</b>		
Chevron Corp.	17,205	2,801,490	Linde plc	4,575	1,461,392
ConocoPhillips	11,623	1,162,300	Freeport-McMoRan, Inc.	13,103	651,743
EOG Resources, Inc.	5,222	622,619	Newmont Corp.	7,118	565,525
Schlumberger N.V.	12,526	517,449	Sherwin-Williams Co.	2,153	537,432
Pioneer Natural Resources Co.	2,027	506,811	Air Products and Chemicals, Inc.	1,979	494,572
Occidental Petroleum Corp.	7,920	449,381	Dow, Inc.	6,567	418,449
Marathon Petroleum Corp.	5,168	441,864	Ecolab, Inc.	2,225	392,846
Valero Energy Corp.	3,649	370,519	Nucor Corp.	2,428	360,922
Williams Companies, Inc.	10,845	362,331	DuPont de Nemours, Inc.	4,578	336,849
Phillips 66	4,176	360,765	International Flavors & Fragrances, Inc.	2,272	298,382
Devon Energy Corp.	5,620	332,311	PPG Industries, Inc.	2,119	277,737
Kinder Morgan, Inc.	17,405	329,129	LyondellBasell Industries N.V. — Class A	2,346	241,216
Halliburton Co.	8,020	303,717	Albemarle Corp.	1,044	230,881
Baker Hughes Co.	8,084	294,339	Mosaic Co.	3,307	219,915
ONEOK, Inc.	3,980	281,107	CF Industries Holdings, Inc.	1,915	197,360
Hess Corp.	2,460	263,318	International Paper Co.	3,456	159,495
Enphase Energy, Inc.*	1,195	241,127	FMC Corp.	1,131	148,806
Diamondback Energy, Inc.	1,520	208,362	Celanese Corp. — Class A	964	137,727
Coterra Energy, Inc. — Class A	7,262	195,856	Eastman Chemical Co.	1,151	<u>128,981</u>
Marathon Oil Corp.	6,949	174,489	<b>Total Basic Materials</b>		<u>7,260,230</u>
SolarEdge Technologies, Inc.*	469	151,192	<b>Total Common Stocks</b>		
APA Corp.	3,242	<u>133,992</u>	(Cost \$345,539,019)		<u>341,755,036</u>
<b>Total Energy</b>		<u>13,625,214</u>	<b>MUTUAL FUNDS† - 7.9%</b>		
<b>UTILITIES - 2.1%</b>			Guggenheim Ultra Short Duration		
NextEra Energy, Inc.	17,513	1,483,526	Fund — Institutional Class <sup>2</sup>	2,434,889	23,837,568
Duke Energy Corp.	6,866	766,658	Guggenheim Strategy Fund II <sup>2</sup>	287,239	7,051,713
Southern Co.	9,459	685,872	Guggenheim Strategy Fund III <sup>2</sup>	184,563	<u>4,547,624</u>
Dominion Energy, Inc.	7,230	614,333	<b>Total Mutual Funds</b>		
Sempra Energy	2,851	479,310	(Cost \$35,881,080)		<u>35,436,905</u>
American Electric Power Company, Inc.	4,496	448,566			
Exelon Corp.	8,743	416,429		FACE	
Xcel Energy, Inc.	4,809	347,066		<u>AMOUNT</u>	
Public Service Enterprise Group, Inc.	4,513	315,910	<b>U.S. TREASURY BILLS†† - 3.5%</b>		
Consolidated Edison, Inc.	3,158	298,999	U.S. Treasury Bills		
WEC Energy Group, Inc.	2,815	280,965	0.09% due 06/02/22 <sup>3,4</sup>	\$ 13,400,000	13,392,465
Eversource Energy	3,069	270,655	0.12% due 05/05/22 <sup>4,5</sup>	1,581,000	1,580,779
American Water Works Company, Inc.	1,620	268,159	0.22% due 06/02/22 <sup>4</sup>	500,000	<u>499,719</u>
Edison International	3,391	237,709	<b>Total U.S. Treasury Bills</b>		
FirstEnergy Corp.	5,090	233,427	(Cost \$15,478,603)		<u>15,472,963</u>
DTE Energy Co.	1,729	228,591	<b>FEDERAL AGENCY DISCOUNT NOTES†† - 2.3%</b>		
Ameren Corp.	2,299	215,554	Federal Farm Credit Bank		
Entergy Corp.	1,794	209,450	0.10% due 04/01/22 <sup>4</sup>	10,000,000	<u>10,000,000</u>
PPL Corp.	6,700	191,352	<b>Total Federal Agency Discount Notes</b>		
CMS Energy Corp.	2,587	180,935	(Cost \$10,000,000)		<u>10,000,000</u>
CenterPoint Energy, Inc.	5,613	171,982			
Constellation Energy Corp.	2,915	163,969			
AES Corp.	5,951	153,119			
Atmos Energy Corp.	1,209	144,463			
Eergy, Inc.	2,047	139,892			

**NOVA FUND**

	FACE AMOUNT	VALUE	SHARES	VALUE
<b>REPURCHASE AGREEMENTS<sup>††7</sup> - 9.3%</b>				
J.P. Morgan Securities LLC issued 03/31/22 at 0.28% due 04/01/22 <sup>3</sup>	\$ 27,670,253	\$ 27,670,253		
BofA Securities, Inc. issued 03/31/22 at 0.25% due 04/01/22 <sup>3</sup>	10,657,346	10,657,346		
Barclays Capital, Inc. issued 03/31/22 at 0.24% due 04/01/22 <sup>3</sup>	2,770,910	<u>2,770,910</u>		
<b>Total Repurchase Agreements</b> (Cost \$41,098,509)		<u>41,098,509</u>		
<b>SECURITIES LENDING COLLATERAL<sup>†7</sup> - 0.0%</b>				
<b>Money Market Fund</b>				
First American Government Obligations Fund — Class Z, 0.15% <sup>8</sup>			8,114	\$ 8,114
<b>Total Securities Lending Collateral</b> (Cost \$8,114)				<u>8,114</u>
<b>Total Investments - 99.9%</b> (Cost \$448,005,325)				<u>\$ 443,771,527</u>
<b>Other Assets &amp; Liabilities, net - 0.1%</b>				<u>432,805</u>
<b>Total Net Assets - 100.0%</b>				<u>\$ 444,204,332</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 500 Index Mini Futures Contracts	226	Jun 2022	\$51,163,575	\$1,146,335

**Total Return Swap Agreements**

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>								
Barclays Bank plc	S&P 500 Index	Pay	0.72% (U.S. Secured Overnight Financing Rate + 0.45%)	At Maturity	04/13/22	22,647	\$102,599,558	\$ 1,269,844
BNP Paribas	S&P 500 Index	Pay	0.93% (Federal Funds Rate + 0.60%)	At Maturity	04/14/22	653	2,959,097	117,886
Goldman Sachs International	S&P 500 Index	Pay	0.78% (Federal Funds Rate + 0.45%)	At Maturity	04/14/22	37,041	<u>167,812,420</u>	<u>(988,376)</u>
							<u>\$273,371,075</u>	<u>\$ 399,354</u>

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at March 31, 2022.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at March 31, 2022.

<sup>4</sup> Rate indicated is the effective yield at the time of purchase.

<sup>5</sup> All or a portion of this security is pledged as futures collateral at March 31, 2022.

<sup>6</sup> Repurchase Agreements.

<sup>7</sup> Securities lending collateral.

<sup>8</sup> Rate indicated is the 7-day yield as of March 31, 2022.

plc — Public Limited Company

REIT — Real Estate Investment Trust