



## INVERSE GOVERNMENT LONG BOND STRATEGY FUND

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2018.

<sup>3</sup> On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

<sup>4</sup> Variable rate security. Rate indicated is the rate effective at September 30, 2018. 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 instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>5</sup> All or a portion of this security is pledged as futures collateral at September 30, 2018.

<sup>6</sup> Rate indicated is the effective yield at the time of purchase.

<sup>7</sup> Repurchase Agreements.

<sup>8</sup> All or a portion of this security is pledged as short security collateral at September 30, 2018.

<sup>9</sup> The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

LIBOR— London Interbank Offered Rate

USD — Unites States Dollar