

PORTFOLIO OF INVESTMENTS – as of September 30, 2020 (Unaudited)

Gateway Equity Call Premium Fund

| Shares | Description | Value (†) |
|--|--|------------------|
| Common Stocks – 99.6% of Net Assets | | |
| Aerospace & Defense – 1.5% | | |
| 1,232 | Boeing Co. (The)(a) | \$ 203,601 |
| 231 | Huntington Ingalls Industries, Inc.(a) | 32,513 |
| 950 | Lockheed Martin Corp.(a) | 364,116 |
| 3,469 | Raytheon Technologies Corp.(a) | 199,606 |
| | | <u>799,836</u> |
| Air Freight & Logistics – 0.5% | | |
| 853 | FedEx Corp.(a) | 214,547 |
| 397 | XPO Logistics, Inc.(a)(b) | 33,610 |
| | | <u>248,157</u> |
| Airlines – 0.3% | | |
| 2,273 | Delta Air Lines, Inc.(a) | 69,508 |
| 8,959 | JetBlue Airways Corp.(a)(b) | 101,506 |
| | | <u>171,014</u> |
| Auto Components – 0.2% | | |
| 858 | Adient PLC(a)(b) | 14,869 |
| 884 | Gentex Corp.(a) | 22,763 |
| 343 | Lear Corp.(a) | 37,404 |
| 388 | Magna International, Inc.(a) | 17,751 |
| | | <u>92,787</u> |
| Automobiles – 0.1% | | |
| 140 | Tesla, Inc.(a)(b) | 60,061 |
| | | <u>60,061</u> |
| Banks – 3.5% | | |
| 24,046 | Bank of America Corp.(a) | 579,268 |
| 4,502 | Citigroup, Inc.(a) | 194,081 |
| 1,199 | Comerica, Inc.(a) | 45,862 |
| 200 | East West Bancorp, Inc.(a) | 6,548 |
| 5,480 | Fifth Third Bancorp(a) | 116,834 |
| 839 | First Republic Bank(a) | 91,501 |
| 8,001 | JPMorgan Chase & Co.(a) | 770,256 |
| 375 | SVB Financial Group(a)(b) | 90,233 |
| | | <u>1,894,583</u> |
| Beverages – 1.6% | | |
| 8,010 | Coca-Cola Co. (The)(a) | 395,454 |
| 3,562 | PepsiCo, Inc.(a) | 493,693 |
| | | <u>889,147</u> |
| Biotechnology – 2.1% | | |
| 3,834 | AbbVie, Inc.(a) | 335,820 |
| 830 | Alexion Pharmaceuticals, Inc.(a)(b) | 94,977 |
| 128 | Alnylam Pharmaceuticals, Inc.(a)(b) | 18,637 |
| 1,455 | Amgen, Inc.(a) | 369,803 |
| 401 | Biogen, Inc.(a)(b) | 113,756 |
| 2,787 | Gilead Sciences, Inc.(a) | 176,110 |

| Shares | Description | Value (†) |
|--|--|------------------|
| Common Stocks – continued | | |
| Biotechnology – continued | | |
| 222 | Seattle Genetics, Inc.(a)(b) | \$ 43,443 |
| | | <u>1,152,546</u> |
| Building Products – 0.9% | | |
| 1,115 | A.O. Smith Corp.(a) | 58,872 |
| 2,331 | Carrier Global Corp.(a) | 71,189 |
| 1,240 | Fortune Brands Home & Security, Inc.(a) | 107,285 |
| 4,110 | Johnson Controls International PLC(a) | 167,893 |
| 203 | Lennox International, Inc.(a) | 55,340 |
| | | <u>460,579</u> |
| Capital Markets – 2.3% | | |
| 2,496 | Bank of New York Mellon Corp. (The)(a) | 85,713 |
| 424 | BlackRock, Inc.(a) | 238,945 |
| 2,821 | Charles Schwab Corp. (The)(a) | 102,205 |
| 221 | FactSet Research Systems, Inc.(a) | 74,008 |
| 1,192 | Goldman Sachs Group, Inc. (The)(a) | 239,556 |
| 5,055 | Morgan Stanley(a) | 244,409 |
| 429 | MSCI, Inc.(a) | 153,059 |
| 685 | Raymond James Financial, Inc.(a) | 49,841 |
| 1,106 | TD Ameritrade Holding Corp.(a) | 43,300 |
| | | <u>1,231,036</u> |
| Chemicals – 1.9% | | |
| 849 | AdvanSix, Inc.(a)(b) | 10,935 |
| 922 | Air Products & Chemicals, Inc.(a) | 274,627 |
| 379 | Ashland Global Holdings, Inc.(a) | 26,879 |
| 2,051 | Huntsman Corp.(a) | 45,553 |
| 1,620 | Linde PLC(a) | 385,771 |
| 658 | Nutrien Ltd. | 25,813 |
| 1,137 | PPG Industries, Inc.(a) | 138,805 |
| 848 | RPM International, Inc.(a) | 70,248 |
| 1,880 | Valvoline, Inc.(a) | 35,795 |
| | | <u>1,014,426</u> |
| Commercial Services & Supplies – 0.5% | | |
| 226 | Waste Connections, Inc.(a) | 23,459 |
| 2,066 | Waste Management, Inc.(a) | 233,809 |
| | | <u>257,268</u> |
| Communications Equipment – 0.8% | | |
| 763 | Ciena Corp.(a)(b) | 30,284 |
| 10,347 | Cisco Systems, Inc.(a) | 407,568 |
| 2,069 | Telefonaktiebolaget LM Ericsson, Sponsored ADR | 22,531 |
| | | <u>460,383</u> |
| Consumer Finance – 0.4% | | |
| 2,148 | Ally Financial, Inc.(a) | 53,851 |
| 6,190 | Synchrony Financial(a) | 161,992 |
| | | <u>215,843</u> |

| Shares | Description | Value (†) |
|--|---|-----------|
| Common Stocks – continued | | |
| Containers & Packaging – 0.3% | | |
| 938 | Crown Holdings, Inc.(a)(b) | \$ 72,095 |
| 723 | Packaging Corp. of America(a) | 78,843 |
| | | 150,938 |
| Diversified Financial Services – 1.7% | | |
| 4,183 | Berkshire Hathaway, Inc., Class B(a)(b) | 890,728 |
| Diversified Telecommunication Services – 1.9% | | |
| 15,637 | AT&T, Inc.(a) | 445,811 |
| 158 | GCI Liberty, Inc., Class A(a)(b) | 12,950 |
| 9,058 | Verizon Communications, Inc.(a) | 538,860 |
| | | 997,621 |
| Electric Utilities – 1.6% | | |
| 4,416 | Alliant Energy Corp.(a) | 228,087 |
| 3,734 | American Electric Power Co., Inc.(a) | 305,180 |
| 1,600 | Evergy, Inc.(a) | 81,312 |
| 1,669 | OGE Energy Corp.(a) | 50,053 |
| 4,156 | Southern Co. (The)(a) | 225,338 |
| | | 889,970 |
| Electrical Equipment – 0.6% | | |
| 231 | Acuity Brands, Inc.(a) | 23,643 |
| 2,795 | Emerson Electric Co.(a) | 183,268 |
| 403 | Hubbell, Inc.(a) | 55,147 |
| 1,368 | Sensata Technologies Holding PLC(a)(b) | 59,015 |
| | | 321,073 |
| Electronic Equipment, Instruments & Components – 0.4% | | |
| 512 | Arrow Electronics, Inc.(a)(b) | 40,274 |
| 793 | Avnet, Inc.(a) | 20,491 |
| 688 | CDW Corp.(a) | 82,237 |
| 4,536 | Flex Ltd.(a)(b) | 50,531 |
| 565 | Trimble, Inc.(a)(b) | 27,515 |
| | | 221,048 |
| Entertainment – 2.2% | | |
| 1,995 | Activision Blizzard, Inc.(a) | 161,495 |
| 760 | Live Nation Entertainment, Inc.(a)(b) | 40,949 |
| 121 | Madison Square Garden Entertainment Corp.(a)(b) | 8,287 |
| 121 | Madison Square Garden Sports Corp.(a)(b) | 18,208 |
| 943 | Netflix, Inc.(a)(b) | 471,528 |
| 51 | Roku, Inc.(b) | 9,629 |
| 3,972 | Walt Disney Co. (The)(a) | 492,846 |
| | | 1,202,942 |
| Food & Staples Retailing – 1.9% | | |
| 961 | Costco Wholesale Corp.(a) | 341,155 |
| 2,216 | Sysco Corp.(a) | 137,880 |
| 1,732 | Walgreens Boots Alliance, Inc.(a) | 62,213 |

| Shares | Description | Value (†) |
|--|--|------------------|
| Common Stocks – continued | | |
| Food & Staples Retailing – continued | | |
| 3,408 | Walmart, Inc.(a) | \$ 476,813 |
| | | <u>1,018,061</u> |
| Food Products – 0.7% | | |
| 1,143 | Bunge Ltd.(a) | 52,235 |
| 885 | Hain Celestial Group, Inc. (The)(a)(b) | 30,355 |
| 614 | Ingredion, Inc.(a) | 46,468 |
| 1,635 | Kellogg Co.(a) | 105,605 |
| 1,168 | Post Holdings, Inc.(a)(b) | 100,448 |
| 816 | TreeHouse Foods, Inc.(a)(b) | 33,072 |
| | | <u>368,183</u> |
| Gas Utilities – 0.3% | | |
| 1,197 | Atmos Energy Corp.(a) | 114,421 |
| 1,531 | UGI Corp.(a) | 50,493 |
| | | <u>164,914</u> |
| Health Care Equipment & Supplies – 3.6% | | |
| 4,804 | Abbott Laboratories(a) | 522,820 |
| 798 | Alcon, Inc.(b) | 45,446 |
| 370 | Align Technology, Inc.(a)(b) | 121,123 |
| 336 | Cooper Cos., Inc. (The)(a) | 113,272 |
| 388 | Hill-Rom Holdings, Inc.(a) | 32,402 |
| 2,290 | Hologic, Inc.(a)(b) | 152,216 |
| 532 | IDEXX Laboratories, Inc.(a)(b) | 209,135 |
| 3,635 | Medtronic PLC(a) | 377,749 |
| 898 | ResMed, Inc.(a) | 153,944 |
| 583 | STERIS PLC(a) | 102,719 |
| 362 | Teleflex, Inc.(a) | 123,232 |
| | | <u>1,954,058</u> |
| Health Care Providers & Services – 2.4% | | |
| 741 | Anthem, Inc.(a) | 199,025 |
| 1,510 | Centene Corp.(a)(b) | 88,078 |
| 1,142 | Cigna Corp.(a) | 193,466 |
| 2,386 | MEDNAX, Inc.(a)(b) | 38,844 |
| 260 | Molina Healthcare, Inc.(a)(b) | 47,591 |
| 2,414 | UnitedHealth Group, Inc.(a) | 752,613 |
| | | <u>1,319,617</u> |
| Health Care Technology – 0.1% | | |
| 171 | Veeva Systems, Inc., Class A(b) | 48,084 |
| | | <u>48,084</u> |
| Hotels, Restaurants & Leisure – 1.9% | | |
| 68 | Domino's Pizza, Inc.(a) | 28,919 |
| 497 | Dunkin' Brands Group, Inc.(a) | 40,709 |
| 404 | Hilton Grand Vacations, Inc.(a)(b) | 8,476 |
| 683 | Hilton Worldwide Holdings, Inc.(a) | 58,274 |
| 1,174 | Las Vegas Sands Corp.(a) | 54,779 |
| 1,761 | McDonald's Corp.(a) | 386,522 |
| 374 | Melco Resorts & Entertainment Ltd., Sponsored ADR(a) | 6,227 |

| Shares | Description | Value (†) |
|--|--|-----------|
| Common Stocks – continued | | |
| Hotels, Restaurants & Leisure – continued | | |
| 1,576 | MGM Resorts International(a) | \$ 34,278 |
| 1,408 | Restaurant Brands International, Inc.(a) | 80,974 |
| 3,495 | Starbucks Corp.(a) | 300,290 |
| 9 | Vail Resorts, Inc.(a) | 1,926 |
| | | 1,001,374 |
| Household Durables – 0.3% | | |
| 1,384 | Leggett & Platt, Inc.(a) | 56,979 |
| 2,218 | Toll Brothers, Inc.(a) | 107,928 |
| | | 164,907 |
| Household Products – 1.8% | | |
| 521 | Clorox Co. (The)(a) | 109,499 |
| 6,045 | Procter & Gamble Co. (The)(a) | 840,194 |
| | | 949,693 |
| Industrial Conglomerates – 1.1% | | |
| 1,356 | 3M Co.(a) | 217,204 |
| 2,134 | Honeywell International, Inc.(a) | 351,278 |
| | | 568,482 |
| Insurance – 1.4% | | |
| 3,115 | Arch Capital Group Ltd.(a)(b) | 91,114 |
| 1,480 | Chubb Ltd.(a) | 171,857 |
| 438 | Cincinnati Financial Corp.(a) | 34,151 |
| 5,403 | Manulife Financial Corp.(a) | 75,156 |
| 2,318 | Prudential Financial, Inc.(a) | 147,239 |
| 301 | RenaissanceRe Holdings Ltd.(a) | 51,092 |
| 801 | Willis Towers Watson PLC(a) | 167,265 |
| | | 737,874 |
| Interactive Media & Services – 5.5% | | |
| 470 | Alphabet, Inc., Class A(a)(b) | 688,832 |
| 685 | Alphabet, Inc., Class C(a)(b) | 1,006,676 |
| 4,727 | Facebook, Inc., Class A(a)(b) | 1,238,001 |
| 152 | Match Group, Inc.(b) | 16,819 |
| | | 2,950,328 |
| Internet & Direct Marketing Retail – 5.0% | | |
| 826 | Amazon.com, Inc.(a)(b) | 2,600,851 |
| 257 | JD.com, Inc., ADR(b) | 19,946 |
| 29 | MercadoLibre, Inc.(a)(b) | 31,392 |
| 905 | Trip.com Group Ltd., ADR(b) | 28,181 |
| | | 2,680,370 |
| IT Services – 5.0% | | |
| 1,895 | Accenture PLC, Class A(a) | 428,251 |
| 91 | EPAM Systems, Inc.(b) | 29,418 |
| 373 | FleetCor Technologies, Inc.(a)(b) | 88,811 |
| 784 | Global Payments, Inc.(a) | 139,223 |
| 2,033 | International Business Machines Corp.(a) | 247,355 |

| Shares | Description | Value (†) |
|--|---|-----------|
| Common Stocks – continued | | |
| IT Services – continued | | |
| 739 | Leidos Holdings, Inc.(a) | \$ 65,882 |
| 2,297 | MasterCard, Inc., Class A(a) | 776,776 |
| 15 | Shopify, Inc., Class A(b) | 15,345 |
| 122 | Square, Inc., Class A(b) | 19,831 |
| 4,313 | Visa, Inc., Class A(a) | 862,471 |
| | | 2,673,363 |
| Leisure Products – 0.1% | | |
| 590 | Brunswick Corp.(a) | 34,757 |
| 345 | Polaris, Inc.(a) | 32,547 |
| | | 67,304 |
| Life Sciences Tools & Services – 1.3% | | |
| 118 | Bio-Rad Laboratories, Inc., Class A(a)(b) | 60,824 |
| 482 | Illumina, Inc.(a)(b) | 148,977 |
| 625 | PRA Health Sciences, Inc.(a)(b) | 63,400 |
| 959 | Thermo Fisher Scientific, Inc.(a) | 423,418 |
| | | 696,619 |
| Machinery – 1.6% | | |
| 471 | AGCO Corp.(a) | 34,981 |
| 1,820 | Caterpillar, Inc.(a) | 271,453 |
| 822 | Cummins, Inc.(a) | 173,573 |
| 990 | Deere & Co.(a) | 219,414 |
| 616 | IDEX Corp.(a) | 112,365 |
| 1,165 | Otis Worldwide Corp.(a) | 72,719 |
| | | 884,505 |
| Media – 1.2% | | |
| 11,513 | Comcast Corp., Class A(a) | 532,592 |
| 17,870 | Sirius XM Holdings, Inc.(a) | 95,783 |
| | | 628,375 |
| Metals & Mining – 0.3% | | |
| 2,674 | Alcoa Corp.(a)(b) | 31,099 |
| 1,619 | Barrick Gold Corp.(a) | 45,510 |
| 316 | Rio Tinto PLC, Sponsored ADR(a) | 19,083 |
| 590 | Southern Copper Corp.(a) | 26,709 |
| 833 | Steel Dynamics, Inc.(a) | 23,849 |
| 4,124 | Vale S.A., Sponsored ADR(a) | 43,632 |
| | | 189,882 |
| Multi-Utilities – 0.4% | | |
| 3,723 | Public Service Enterprise Group, Inc.(a) | 204,430 |
| Multiline Retail – 0.5% | | |
| 1,576 | Nordstrom, Inc.(a) | 18,786 |
| 1,470 | Target Corp.(a) | 231,407 |
| | | 250,193 |
| Oil, Gas & Consumable Fuels – 2.1% | | |
| 2,853 | Canadian Natural Resources Ltd.(a) | 45,677 |

| Shares | Description | Value (†) |
|--|--|-----------|
| Common Stocks – continued | | |
| Oil, Gas & Consumable Fuels – continued | | |
| 1,062 | Cheniere Energy, Inc.(a)(b) | \$ 49,139 |
| 4,533 | Chevron Corp.(a) | 326,376 |
| 1,642 | Concho Resources, Inc.(a) | 72,445 |
| 1,822 | Enbridge, Inc.(a) | 53,202 |
| 1,230 | EQT Corp.(a) | 15,904 |
| 10,937 | Exxon Mobil Corp.(a) | 375,467 |
| 1,235 | HollyFrontier Corp.(a) | 24,342 |
| 2,149 | Ovintiv, Inc.(a) | 17,536 |
| 176 | Pioneer Natural Resources Co.(a) | 15,134 |
| 3,117 | Suncor Energy, Inc.(a) | 38,121 |
| 1,014 | TC Energy Corp. | 42,608 |
| 7,684 | WPX Energy, Inc.(a)(b) | 37,652 |
| | | 1,113,603 |
| Pharmaceuticals – 4.4% | | |
| 5,070 | Bristol-Myers Squibb Co.(a) | 305,670 |
| 2,189 | Eli Lilly & Co.(a) | 324,016 |
| 62 | Jazz Pharmaceuticals PLC(a)(b) | 8,841 |
| 5,321 | Johnson & Johnson(a) | 792,190 |
| 5,458 | Merck & Co., Inc.(a) | 452,741 |
| 306 | Novartis AG, Sponsored ADR | 26,610 |
| 11,688 | Pfizer, Inc.(a) | 428,950 |
| 1,000 | Teva Pharmaceutical Industries Ltd., Sponsored ADR(a)(b) | 9,010 |
| | | 2,348,028 |
| Professional Services – 0.6% | | |
| 57 | CoStar Group, Inc.(a)(b) | 48,365 |
| 342 | ManpowerGroup, Inc.(a) | 25,079 |
| 650 | TransUnion(a) | 54,685 |
| 998 | Verisk Analytics, Inc.(a) | 184,939 |
| | | 313,068 |
| Real Estate Management & Development – 0.0% | | |
| 176 | Jones Lang LaSalle, Inc.(a) | 16,836 |
| REITs - Apartments – 0.8% | | |
| 1,056 | American Campus Communities, Inc.(a) | 36,876 |
| 836 | Camden Property Trust(a) | 74,387 |
| 566 | Essex Property Trust, Inc.(a) | 113,647 |
| 3,100 | Invitation Homes, Inc.(a) | 86,769 |
| 1,125 | Mid-America Apartment Communities, Inc.(a) | 130,444 |
| | | 442,123 |
| REITs - Diversified – 1.3% | | |
| 1,350 | Crown Castle International Corp.(a) | 224,775 |
| 862 | Digital Realty Trust, Inc.(a) | 126,507 |
| 2,963 | Duke Realty Corp.(a) | 109,335 |
| 716 | Gaming & Leisure Properties, Inc.(a) | 26,442 |
| 516 | SBA Communications Corp.(a) | 164,335 |
| 846 | VICI Properties, Inc.(a) | 19,771 |

| Shares | Description | Value (†) |
|--|--|------------------|
| Common Stocks – continued | | |
| REITs - Diversified – continued | | |
| 724 | W.P. Carey, Inc.(a) | \$ 47,176 |
| | | <u>718,341</u> |
| REITs - Health Care – 0.1% | | |
| 2,686 | Medical Properties Trust, Inc.(a) | 47,354 |
| REITs - Hotels – 0.0% | | |
| 672 | Park Hotels & Resorts, Inc.(a) | 6,713 |
| REITs - Mortgage – 0.1% | | |
| 4,312 | Annaly Capital Management, Inc. | 30,701 |
| REITs - Office Property – 0.1% | | |
| 1,073 | Kilroy Realty Corp.(a) | 55,753 |
| REITs - Single Tenant – 0.2% | | |
| 368 | National Retail Properties, Inc.(a) | 12,699 |
| 1,329 | Realty Income Corp.(a) | 80,737 |
| | | <u>93,436</u> |
| REITs - Storage – 0.2% | | |
| 984 | Extra Space Storage, Inc.(a) | 105,278 |
| Road & Rail – 1.4% | | |
| 1,142 | Norfolk Southern Corp.(a) | 244,376 |
| 542 | Old Dominion Freight Line, Inc.(a) | 98,059 |
| 2,100 | Union Pacific Corp.(a) | 413,427 |
| | | <u>755,862</u> |
| Semiconductors & Semiconductor Equipment – 5.1% | | |
| 2,588 | Advanced Micro Devices, Inc.(a)(b) | 212,190 |
| 3,752 | Applied Materials, Inc.(a) | 223,057 |
| 51 | ASML Holding NV, (Registered) | 18,833 |
| 377 | First Solar, Inc.(a)(b) | 24,957 |
| 8,921 | Intel Corp.(a) | 461,929 |
| 1,569 | Marvell Technology Group Ltd.(a) | 62,289 |
| 2,228 | Maxim Integrated Products, Inc.(a) | 150,635 |
| 1,304 | NVIDIA Corp.(a) | 705,751 |
| 310 | NXP Semiconductors NV | 38,691 |
| 1,366 | ON Semiconductor Corp.(a)(b) | 29,629 |
| 2,815 | QUALCOMM, Inc.(a) | 331,269 |
| 1,002 | Teradyne, Inc.(a) | 79,619 |
| 2,732 | Texas Instruments, Inc.(a) | 390,102 |
| | | <u>2,728,951</u> |
| Software – 9.6% | | |
| 1,290 | Adobe, Inc.(a)(b) | 632,655 |
| 1,069 | Cadence Design Systems, Inc.(a)(b) | 113,987 |
| 256 | CDK Global, Inc.(a) | 11,159 |
| 297 | Check Point Software Technologies Ltd.(a)(b) | 35,741 |
| 582 | Fortinet, Inc.(a)(b) | 68,565 |
| 14,803 | Microsoft Corp.(a) | 3,113,515 |

| Shares | Description | Value (†) |
|--|---|------------|
| Common Stocks – continued | | |
| Software – continued | | |
| 4,225 | Oracle Corp.(a) | \$ 252,233 |
| 165 | Palo Alto Networks, Inc.(a)(b) | 40,384 |
| 1,996 | salesforce.com, Inc.(a)(b) | 501,635 |
| 425 | ServiceNow, Inc.(a)(b) | 206,125 |
| 475 | SS&C Technologies Holdings, Inc.(a) | 28,747 |
| 745 | Synopsys, Inc.(a)(b) | 159,415 |
| | | 5,164,161 |
| Specialty Retail – 2.3% | | |
| 326 | Advance Auto Parts, Inc.(a) | 50,041 |
| 529 | Burlington Stores, Inc.(a)(b) | 109,022 |
| 933 | Dick's Sporting Goods, Inc.(a) | 54,002 |
| 1,030 | Foot Locker, Inc.(a) | 34,021 |
| 3,009 | Home Depot, Inc. (The)(a) | 835,629 |
| 392 | Ulta Beauty, Inc.(a)(b) | 87,800 |
| 583 | Williams-Sonoma, Inc.(a) | 52,727 |
| | | 1,223,242 |
| Technology Hardware, Storage & Peripherals – 7.1% | | |
| 31,376 | Apple, Inc.(a) | 3,633,654 |
| 346 | Dell Technologies, Inc., Class C(a)(b) | 23,421 |
| 5,591 | Hewlett Packard Enterprise Co.(a) | 52,388 |
| 5,561 | HP, Inc.(a) | 105,603 |
| | | 3,815,066 |
| Textiles, Apparel & Luxury Goods – 1.0% | | |
| 309 | Carter's, Inc.(a) | 26,753 |
| 232 | Lululemon Athletica, Inc.(a)(b) | 76,414 |
| 3,384 | NIKE, Inc., Class B(a) | 424,827 |
| 762 | Skechers U.S.A., Inc., Class A(a)(b) | 23,028 |
| | | 551,022 |
| Tobacco – 0.9% | | |
| 4,687 | Altria Group, Inc.(a) | 181,106 |
| 206 | British American Tobacco PLC, Sponsored ADR(a) | 7,447 |
| 3,941 | Philip Morris International, Inc.(a) | 295,535 |
| | | 484,088 |
| Water Utilities – 0.5% | | |
| 1,833 | American Water Works Co., Inc.(a) | 265,565 |
| Wireless Telecommunication Services – 0.1% | | |
| 1,994 | America Movil SAB de CV, Series L, ADR | 24,905 |
| 1,721 | Vodafone Group PLC, Sponsored ADR | 23,096 |
| | | 48,001 |
| | Total Common Stocks (Identified Cost \$28,258,944) | 53,469,794 |

| Principal Amount | Description | Value (†) |
|--------------------------------------|---|---------------|
| Short-Term Investments – 2.5% | | |
| \$ 1,366,943 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/30/2020 at 0.000% to be repurchased at \$1,366,943 on 10/01/2020 collateralized by \$1,394,400 U.S. Treasury Note, 0.250% due 9/30/2025 valued at \$1,394,291 including accrued interest(c) (Identified Cost \$1,366,943) | \$ 1,366,943 |
| | Total Investments – 102.1% (Identified Cost \$29,625,887) | 54,836,737 |
| | Other assets less liabilities – (2.1)% | (1,122,878) |
| | Net Assets – 100.0% | \$ 53,713,859 |

Written Options – (1.9%)

| Description | Expiration Date | Exercise Price | Contracts | Notional Amount | Premiums (Received) | Value (†) |
|-------------------------------|-----------------|----------------|-----------|-----------------|---------------------|-------------|
| Index Options – (1.9%) | | | | | | |
| S&P 500® Index, Call(d) | 10/16/2020 | 3,350 | (18)\$ | (6,053,400)\$ | (70,566)\$ | (121,950) |
| S&P 500® Index, Call(d) | 10/16/2020 | 3,400 | (18) | (6,053,400) | (132,086) | (73,530) |
| S&P 500® Index, Call(d) | 10/16/2020 | 3,450 | (17) | (5,717,100) | (140,887) | (37,995) |
| S&P 500® Index, Call(d) | 10/30/2020 | 3,425 | (17) | (5,717,100) | (143,233) | (88,995) |
| S&P 500® Index, Call(d) | 11/06/2020 | 3,425 | (17) | (5,717,100) | (130,756) | (122,060) |
| S&P 500® Index, Call(d) | 11/20/2020 | 3,275 | (17) | (5,717,100) | (185,258) | (306,425) |
| S&P 500® Index, Call(d) | 11/20/2020 | 3,500 | (18) | (6,053,400) | (166,401) | (103,500) |
| S&P 500® Index, Call(d) | 11/20/2020 | 3,525 | (18) | (6,053,400) | (173,331) | (87,390) |
| S&P 500® Index, Call(d) | 11/20/2020 | 3,550 | (17) | (5,717,100) | (202,649) | (68,595) |
| Total | | | | \$ | (1,345,167)\$ | (1,010,440) |

- (†) Fund securities and other investments are valued at market value based on market quotations obtained or determined by independent pricing services recommended by the adviser and approved by the Board of Trustees. Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser pursuant to procedures approved by the Board of Trustees, as described below. Market value is determined as follows:

Listed equity securities (including shares of closed-end investment companies and exchange-traded funds) are valued at the last sale price quoted on the exchange where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. Securities traded on the NASDAQ Global Select Market, NASDAQ Global Market and NASDAQ Capital Market are valued at the NASDAQ Official Closing Price ("NOCP"), or if lacking an NOCP, at the most recent bid quotations on the applicable NASDAQ Market. Unlisted equity securities (except unlisted preferred equity securities) are valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be valued using evaluated bids furnished by an independent pricing service, if available.

Debt securities and unlisted preferred equity securities are valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers.

Broker-dealer bid prices may be used to value debt and unlisted equity securities where an independent pricing service is unable to price a security or where an independent pricing service does not provide a reliable price for the security.

Domestic exchange-traded index and single name equity option contracts (including options on exchange-traded funds) are valued at the mean of the National Best Bid and Offer quotations as determined by the Options Price Reporting Authority.

Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser pursuant to procedures approved by the Board of Trustees. The Fund may also value securities and other investments at fair value in other circumstances such as when extraordinary events occur after the close of a foreign market but prior to the close of the NYSE. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing its securities or other investments, the Fund may, among other things, use modeling tools or other processes that may take into account factors such as securities or other market activity and/or significant events that occur after the close of the foreign market and before the time the Fund's net asset value ("NAV") is calculated. Fair value pricing may require subjective determinations about the value of a security, and fair values used to determine the Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same securities. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities held by the Fund.

The books and records of the Fund are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) Security (or a portion thereof) has been pledged as collateral for open derivative contracts.
- (b) Non-income producing security.
- (c) The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which the Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is the Fund's policy that the market value of the collateral for repurchase agreements be at least equal to 102% of the repurchase price, including interest. Certain repurchase agreements are tri-party arrangements whereby the collateral is held in a segregated account for the benefit of the Fund and on behalf of the counterparty. Repurchase agreements could involve certain risks in the event of default or insolvency of the counterparty, including possible delays or restrictions upon the Fund's ability to dispose of the underlying securities. As of September 30, 2020, the Fund had an investment in a repurchase agreement for which the value of the related collateral exceeded the value of the repurchase agreement.
- (d) The Fund's investment strategy makes use of exchange-traded options. Exchange-traded options contracts are standardized and are settled through a clearing house with fulfillment supported by the credit of the exchange. Therefore, counterparty credit risks to the Fund are reduced. The Fund writes (sells) index call options. When the Fund writes an index call option, an amount equal to the net premium received (the premium less commission) is recorded as a liability and is subsequently adjusted to the current value until the option expires or the Fund enters into a closing purchase transaction. When an index call option expires or the Fund enters into a closing purchase transaction, the difference between the net premium received and any amount paid at expiration or on effecting a closing purchase transaction, including commission, is treated as a realized gain or, if the net premium received is less than the amount paid, as a realized loss. The Fund, as writer of an index call option, bears the risk of an unfavorable change in the market value of the index underlying the written option.

ADR An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.

REITs Real Estate Investment Trusts

Fair Value Measurements

In accordance with accounting standards related to fair value measurements and disclosures, the Fund has categorized the inputs utilized in determining the value of the Fund's assets or liabilities. These inputs are summarized in the three broad levels listed below:

- Level 1 — quoted prices in active markets for identical assets or liabilities;
- Level 2 — prices determined using other significant inputs that are observable either directly, or indirectly through corroboration with observable market data (which could include quoted prices for similar assets or liabilities, interest rates, credit risk, etc.); and
- Level 3 — prices determined using significant unobservable inputs when quoted prices or observable inputs are unavailable such as when there is little or no market activity for an asset or liability (unobservable inputs reflect the Fund's own assumptions in determining the fair value of assets or liabilities and would be based on the best information available).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used to value the Fund's investments as of September 30, 2020, at value:

Asset Valuation Inputs

| Description | Level 1 | Level 2 | Level 3 | Total |
|------------------------|---------------|--------------|---------|------------|
| Common Stocks* | \$ 53,469,794 | \$ — | \$ — | 53,469,794 |
| Short-Term Investments | — | 1,366,943 | — | 1,366,943 |
| Total | \$ 53,469,794 | \$ 1,366,943 | \$ — | 54,836,737 |

Liability Valuation Inputs

| Description | Level 1 | Level 2 | Level 3 | Total |
|------------------|----------------|---------|---------|-------------|
| Written Options* | \$ (1,010,440) | \$ — | \$ — | (1,010,440) |

* Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

Derivatives

Derivative instruments are defined as financial instruments whose value and performance are based on the value and performance of an underlying asset, reference rate or index. Derivative instruments that the Fund used during the period include written index call options.

The Fund seeks to capture the majority of the returns associated with equity market investments, while exposing investors to less risk than other equity investments. To meet this investment goal, the Fund invests in a broadly diversified portfolio of common stocks, while also writing index call options. Writing index call options can reduce the Fund's volatility, provide a steady cash flow and be an important source of the Fund's return, although it also may reduce the Fund's ability to profit from increases in the value of its equity portfolio. The combination of the diversified stock portfolio and the steady cash flow from writing of index call options is intended to provide the Fund with the majority of the returns associated with equity market investments while exposing investors to less risk than other equity investments. During the period ended September 30, 2020, written index call options were used in accordance with this objective.

The following is a summary of derivative instruments for the Fund as of September 30, 2020:

| <u>Liabilities</u> | <u>Options written at value</u> |
|---------------------------------------|---------------------------------|
| Exchange-traded liability derivatives | |
| Equity contracts | \$ (1,010,440) |

The Fund's derivatives do not qualify for hedge accounting under authoritative guidance for derivative instruments. The Fund's investments in derivatives may represent an economic hedge; however, they are considered to be non-hedge transactions for the purpose of this disclosure.

Industry Summary at September 30, 2020 (Unaudited)

| | |
|--|----------------------|
| Software | 9.6% |
| Technology Hardware, Storage & Peripherals | 7.1 |
| Interactive Media & Services | 5.5 |
| Semiconductors & Semiconductor Equipment | 5.1 |
| Internet & Direct Marketing Retail | 5.0 |
| IT Services | 5.0 |
| Pharmaceuticals | 4.4 |
| Health Care Equipment & Supplies | 3.6 |
| Banks | 3.5 |
| Health Care Providers & Services | 2.4 |
| Capital Markets | 2.3 |
| Specialty Retail | 2.3 |
| Entertainment | 2.2 |
| Biotechnology | 2.1 |
| Oil, Gas & Consumable Fuels | 2.1 |
| Other Investments, less than 2% each | 37.4 |
| Short-Term Investments | 2.5 |
| Total Investments | <u>102.1</u> |
| Other assets less liabilities (including open written options) | <u>(2.1)</u> |
| Net Assets | <u><u>100.0%</u></u> |