

EUROPE 1.25x STRATEGY FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,6} - 1.8%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.03% ⁷	30,559	\$ 30,559
Total Securities Lending Collateral (Cost \$30,559)		<u>30,559</u>
Total Investments - 110.7% (Cost \$1,800,512)		<u>\$ 1,861,746</u>
Other Assets & Liabilities, net - (10.7)%		<u>(180,701)</u>
Total Net Assets - 100.0%		<u>\$ 1,681,045</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Equity Futures Contracts Purchased[†]				
STOXX Europe 50 Index Futures Contracts	40	Jun 2021	\$ 1,541,979	\$ 25,568
Currency Futures Contracts Purchased[†]				
Euro FX Futures Contracts	11	Jun 2021	1,614,663	(15,786)

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or a portion of this security is on loan at March 31, 2021.

² Affiliated issuer.

³ All or a portion of this security is pledged as futures collateral at March 31, 2021.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Repurchase Agreements.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of March 31, 2021.

ADR — American Depositary Receipt

plc — Public Limited Company