

EMERGING MARKETS 2x STRATEGY FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,4} - 2.2%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.15% ⁵	71,513	\$ 71,513
Total Securities Lending Collateral (Cost \$71,513)		<u>71,513</u>
Total Investments - 122.4% (Cost \$3,693,880)		<u>\$ 4,058,514</u>
Other Assets & Liabilities, net - (22.4)%		<u>(744,083)</u>
Total Net Assets - 100.0%		<u>\$ 3,314,431</u>

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}								
Goldman Sachs International	BNY Mellon Emerging Markets 50 ADR Index	Pay	0.88% (Federal Funds Rate + 0.55%)	At Maturity	04/14/22	492	\$ 1,392,604	\$ 100,758
BNP Paribas	BNY Mellon Emerging Markets 50 ADR Index	Pay	0.93% (Federal Funds Rate + 0.60%)	At Maturity	04/14/22	1,189	<u>3,365,312</u>	<u>(125,667)</u>
							<u>\$ 4,757,916</u>	<u>\$ (24,909)</u>

* Non-income producing security.

[†] 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, 2022.

² Repurchase Agreements.

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

⁴ Securities lending collateral.

⁵ Rate indicated is the 7-day yield as of March 31, 2022.

ADR — American Depositary Receipt