

NASDAQ-100® 2x STRATEGY FUND

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or portion of this security is on loan at March 29, 2018.

² All or a portion of this security is pledged as equity index swap collateral at March 29, 2018.

³ Rate indicated is the effective yield at the time of purchase.

⁴ Zero coupon rate security.

⁵ All or a portion of this security is pledged as futures collateral at March 29, 2018.

⁶ The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

⁷ Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

⁸ Repurchase Agreements.

⁹ Securities lending collateral.

¹⁰ Rate indicated is the 7 day yield as of March 29, 2018.

ADR — American Depositary Receipt

plc — Public Limited Company