COMMON STOCKS <sup>†</sup> - 83.2%				Shares		Value
ndustrial - 18.4%				11 (0)	<u>_</u>	
Boeing Co.				11,686	\$	3,920,770
SM Co.				11,686		2,298,870
Caterpillar, Inc.				11,686		1,585,440
Jnited Technologies Corp.				11,686		1,461,100
Fotal Industrial					-	9,266,180
Financial - 15.8%						
Goldman Sachs Group, Inc.				11,686		2,577,581
visa, Inc. — Class A				11,686		1,547,811
Fravelers Companies, Inc.				11,686		1,429,665
PMorgan Chase & Co.				11,686		1,217,681
American Express Co.				11,686		1,145,228
Fotal Financial						7,917,966
Consumer, Non-cyclical - 13.6%						
JnitedHealth Group, Inc.				11,686		2,867,043
ohnson & Johnson				11,686		1,417,980
Procter & Gamble Co.				11,686		912,209
Merck & Company, Inc.				11,686		709,340
Coca-Cola Co.				11,686		512,548
Pfizer, Inc.				11,686		
				11,080	-	423,968
Fotal Consumer, Non-cyclical						6,843,088
Consumer, Cyclical - 13.4%						
Iome Depot, Inc.				11,686		2,279,939
McDonald's Corp.				11,686		1,831,079
Valmart, Inc.				11,686		1,000,906
VIKE, Inc. — Class B				11,686		931,140
Walgreens Boots Alliance, Inc.				11,686		701,335
Fotal Consumer, Cyclical				,500	-	6,744,399
						0,744,399
Fechnology - 11.0%				11 /0/		2 1 (2 10)
Apple, Inc.				11,686		2,163,196
nternational Business Machines Corp.				11,686		1,632,534
Microsoft Corp.				11,686		1,152,356
ntel Corp.				11,686		580,911
Fotal Technology						5,528,997
Energy - 4.9%						
Chevron Corp.				11,686		1,477,461
Exxon Mobil Corp.				11,686		966,783
Total Energy				,		2,444,244
						2,444,244
Communications - 4.6%				11.000		1 224 010
Walt Disney Co.				11,686		1,224,810
Verizon Communications, Inc.				11,686		587,923
Cisco Systems, Inc.				11,686		502,848
Fotal Communications						2,315,581
Basic Materials- 1.5%						
DowDuPont, Inc.				11,686		770,341
						· · ·
Fotal Common Stocks						
(Cost \$34,460,406)						41,830,796
(Cost \$54,400,400)						41,030,790
				F		
				Face Amount		
				Amount		
U.S. TREASURY BILLS <sup>††</sup> - 6.8%				Amount		
J.S. TREASURY BILLS <sup>11</sup> - 6.8% J.S. Treasury Bills				Amount		
J.S. Treasury Bills			S			2 887 917
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup>			Ş	2,900,000		2,887,917
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup>			S			2,887,917 522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup>			S	2,900,000		
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376)			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/21/8 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) REPURCHASE AGREEMENTS <sup>††,4</sup> - 7.5%			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co.			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10%			S	2,900,000 523,000		522,756 3,410,673
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/21/8 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup>			S	2,900,000		522,756
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>†+,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital			\$	2,900,000 523,000		522,756 3,410,673
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07%			S	2,900,000 523,000		522,756 3,410,673
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>†+,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital			\$	2,900,000 523,000 2,078,456		<u>522,756</u> <u>3,410,673</u> 2,078,456
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/21/8 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS</b> <sup>††,4</sup> - <b>7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup>			S	2,900,000 523,000		522,756 3,410,673
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bark of America Merrill Lynch			\$	2,900,000 523,000 2,078,456		<u>522,756</u> <u>3,410,673</u> 2,078,456
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>†+,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08%			S	2,900,000 523,000 2,078,456 1,020,620		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/21/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>↑↑,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup>			\$	2,900,000 523,000 2,078,456		<u>522,756</u> <u>3,410,673</u> 2,078,456
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) EEPURCHASE AGREEMENTS <sup>††,4</sup> - 7.5% JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Data Repurchase Agreements			\$	2,900,000 523,000 2,078,456 1,020,620		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u>
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Fotal Repurchase Agreements</b> (Cost \$3,779,489)			\$	2,900,000 523,000 2,078,456 1,020,620		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) EEPURCHASE AGREEMENTS <sup>††,4</sup> - 7.5% JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Data Repurchase Agreements			\$	2,900,000 523,000 2,078,456 1,020,620		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u>
J.S. Treasury Bills 1.87% due 09/20/18 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Fotal Repurchase Agreements</b> (Cost \$3,779,489)			\$	2,900,000 523,000 2,078,456 1,020,620		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u>
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) EEPURCHASE AGREEMENTS <sup>††,4</sup> - 7.5% JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Total Repurchase Agreements (Cost \$3,779,489) Total Investments - 97.5% (Cost \$41,650,271)			S	2,900,000 523,000 2,078,456 1,020,620	 	<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u> <u>3,779,489</u> 49,020,958
J.S. Treasury Bills 1.87% due 09/20/18 <sup>12,3</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Fotal Repurchase Agreements</b> (Cost \$3,779,489) <b>Fotal Investments - 97.5%</b> (Cost \$44,650,271)			S	2,900,000 523,000 2,078,456 1,020,620	<u></u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) EEPURCHASE AGREEMENTS <sup>††,4</sup> - 7.5% JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Total Repurchase Agreements (Cost \$3,779,489) Total Investments - 97.5% (Cost \$41,650,271)			S	2,900,000 523,000 2,078,456 1,020,620	  <u>S</u> S	<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u> <u>3,779,489</u> 49,020,958
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Total Repurchase Agreements</b> (Cost \$3,779,489) <b>Total Investments - 97.5%</b> (Cost \$41,650,271) <b>Ther Assets &amp; Liabilities, net - 2.5%</b> <b>Total Net Assets - 100.0%</b>			S	2,900,000 523,000 2,078,456 1,020,620	<u></u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134
J.S. Treasury Bills 1.87% due 09/20/18 <sup>12,3</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Fotal Repurchase Agreements</b> (Cost \$3,779,489) <b>Fotal Investments - 97.5%</b> (Cost \$44,650,271)			S	2,900,000 523,000 2,078,456 1,020,620	<u></u> <u></u> <u>S</u>	<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u> <u>3,779,489</u> <u>49,020,958</u> 1,235,134 50,256,093
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Total Repurchase Agreements</b> (Cost \$3,779,489) <b>Total Investments - 97.5%</b> (Cost \$41,650,271) <b>Ther Assets &amp; Liabilities, net - 2.5%</b> <b>Total Net Assets - 100.0%</b>			S	2,900,000 523,000 2,078,456 1,020,620	<u></u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> Total U.S. Treasury Bills (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Total Repurchase Agreements (Cost \$3,779,489) Fotal Investments - 97.5% (Cost \$41,650,271) Other Assets & Liabilities, net - 2.5% Fotal Net Assets - 100.0%		Number of	S	2,900,000 523,000 2,078,456 1,020,620 680,413	<u><u>s</u> <u>s</u></u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>Total U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Total Repurchase Agreements</b> (Cost \$3,779,489) <b>Total Investments - 97.5%</b> (Cost \$41,650,271) <b>Ther Assets &amp; Liabilities, net - 2.5%</b> <b>Total Net Assets - 100.0%</b>		Number of Contracts	S 	2,900,000 523,000 2,078,456 1,020,620	<u>\$</u> <u>5</u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and
J.S. Treasury Bills 1.87% due 09/2018 <sup>12,23</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bark of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Bark of America Merrill Lynch</b> issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Bork of America Merrill Lynch</b> issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Dotal Repurchase Agreements</b> (Cost \$3,179,489) <b>Fotal Investments - 97.5%</b> (Cost \$41,650,271) <b>Other Assets &amp; Liabilities, net - 2.5%</b> <b>Fotal Net Assets - 100.0%</b>			S Expiration Date	2,900,000 523,000 2,078,456 1,020,620 680,413	<u></u>	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/12/18 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS</b> <sup>↑↑,4</sup> - 7.5% JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Fotal Repurchase Agreements</b> (Cost \$41,650,271) Other Assets & Liabilities, net - 2.5% <b>fotal Net Assets - 100.0%</b> <sup>2</sup> rutures Contracts Description Equity Futures Contracts Purchased <sup>†</sup>		Contracts	•	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount		522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized Loss
J.S. Treasury Bills 1.87% due 09/2018 <sup>12,23</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bark of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Bark of America Merrill Lynch</b> issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Bork of America Merrill Lynch</b> issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Dotal Repurchase Agreements</b> (Cost \$3,179,489) <b>Fotal Investments - 97.5%</b> (Cost \$41,650,271) <b>Other Assets &amp; Liabilities, net - 2.5%</b> <b>Fotal Net Assets - 100.0%</b>			S Expiration Date Sep 2018 S	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount		522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized Loss
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/21/8 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Dotal Repurchase Agreements</b> (Cost \$3,779,489) <b>fotal Investments - 97.5%</b> (Cost \$41,650,271) <b>Other Assets &amp; Liabilities, net - 2.5%</b> <b>fotal Net Assets - 100.0%</b> <b>Futures Contracts</b> <b>Description</b> <b>Equity Futures Contracts Purchased</b> <sup>†</sup> Dow Jones Industrial Average Index Mini Futures Contracts		Contracts	•	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount		522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized Loss
J.S. Treasury Bills 1.87% due 09/2018 <sup>1,2,3</sup> 1.72% due 07/21/8 <sup>2,3,5</sup> <b>fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Dotal Repurchase Agreements</b> (Cost \$3,779,489) <b>fotal Investments - 97.5%</b> (Cost \$41,650,271) <b>Other Assets &amp; Liabilities, net - 2.5%</b> <b>fotal Net Assets - 100.0%</b> <b>Futures Contracts</b> <b>Description</b> <b>Equity Futures Contracts Purchased</b> <sup>†</sup> Dow Jones Industrial Average Index Mini Futures Contracts	Einnacies Data Der-	Contracts	•	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount		<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u> <u>3,779,489</u> <u>49,020,958</u> <u>1,235,134</u> <u>50,256,093</u> Value and Unrealized Loss (299,471)
J.S. Treasury Bills 1.87% due 09/201/8 <sup>12,3</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>Fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Barclay Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Cotal Repurchase Agreements</b> (Cost \$3,779,489) <b>Fotal Investments - 97.5%</b> (Cost \$41,650,271) Dther Assets - 100.0% <b>Futures Contracts</b> <b>Description</b> <b>Squity Futures Contracts Purchased<sup>†</sup></b> Dow Jones Industrial Average Index Mini Futures Contracts <b>Fotal Return Swap Agreements</b>	Financing Rate Pay	Contracts 121	Sep 2018 \$	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount 14,677,300	\$	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized Loss (299,471) Value and
J.S. Treasury Bills 1.87% due 09/2018 <sup>12,23</sup> 1.87% due 09/2018 <sup>12,23</sup> 5 foral U.S. Treasury Bills (Cost \$3,410,376) <b>EPURCHASE AGREEMENTS<sup>↑↑,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> Cost \$41,650,271) Dther Assets & Liabilities, net - 2.5% foral Net Assets - 100.0%  Futures Contracts Description Equity Futures Contracts Purchased <sup>†</sup> Dow Jones Industrial Average Index Mini Futures Contracts Fotal Return Swap Agreements Counterparty Index	Financing Rate Pay (Receive)	Contracts	•	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount	\$	<u>522,756</u> <u>3,410,673</u> 2,078,456 1,020,620 <u>680,413</u> <u>3,779,489</u> <u>49,020,958</u> <u>1,235,134</u> <u>50,256,093</u> Value and Unrealized Loss (299,471)
J.S. Treasury Bills 1.87% due 09/201/8 <sup>12,3</sup> 1.72% due 07/12/18 <sup>23,5</sup> <b>Fotal U.S. Treasury Bills</b> (Cost \$3,410,376) <b>EEPURCHASE AGREEMENTS<sup>††,4</sup> - 7.5%</b> JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 <sup>1</sup> Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Barclay Capital issued 06/29/18 at 2.07% due 07/02/18 <sup>1</sup> Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 <sup>1</sup> <b>Cotal Repurchase Agreements</b> (Cost \$3,779,489) <b>Fotal Investments - 97.5%</b> (Cost \$41,650,271) Dther Assets - 100.0% <b>Futures Contracts</b> <b>Description</b> <b>Squity Futures Contracts Purchased<sup>†</sup></b> Dow Jones Industrial Average Index Mini Futures Contracts <b>Fotal Return Swap Agreements</b>		Contracts 121	Sep 2018 \$	2,900,000 523,000 2,078,456 1,020,620 680,413 Notional Amount 14,677,300	\$ ount	522,756 3,410,673 2,078,456 1,020,620 680,413 3,779,489 49,020,958 1,235,134 50,256,093 Value and Unrealized Loss (299,471) Value and

## Dow 2x Strategy Fund SCHEDULE OF INVESTMENTS (Unaudited)

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount		Value and Unrealized Gain				
OTC Equity Index Swap Agreements <sup>††</sup> (continued)												
BNP Paribas	Dow Jones Industrial Average Index	2.59%	At Maturity	07/30/18	765	\$ 18,577,519	\$	69,961				
						\$ 43,787,956	\$	229,733				

† 1 2 3 4 5

Value determined based on Level 1 inputs. Value determined based on Level 2 inputs. All or a portion of this security is pledged as equity index swap collateral at June 30, 2018. Rate indicated is the effective yield at the time of purchase. Zero coupon rate security. Repurchase Agreements. All or a portion of this security is pledged as futures collateral at June 30, 2018.

plc- Public Limited Company