



**DOW 2x STRATEGY FUND**

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
Dow Jones Industrial Average Index Mini Futures Contracts	33	Dec 2018	\$ 4,368,540	\$ 47,795

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	Dow Jones Industrial Average Index	2.70%	At Maturity	10/31/18	1,044	\$ 27,614,086	\$ 76,222
BNP Paribas	Dow Jones Industrial Average Index	2.76%	At Maturity	10/29/18	1,112	29,431,187	20,253
						<u>\$ 57,045,273</u>	<u>\$ 96,475</u>

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2018.

<sup>2</sup> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> All or a portion of this security is pledged as futures collateral at September 30, 2018.

<sup>4</sup> Repurchase Agreements.

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