

DOW 2x STRATEGY FUND

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	Dow Jones Industrial Average Index	2.41%	At Maturity	10/31/19	572	\$ 15,398,217	\$ 14,712
BNP Paribas	Dow Jones Industrial Average Index	2.54%	At Maturity	10/29/19	1,015	<u>27,308,892</u>	<u>(53,199)</u>
						<u>\$ 42,707,109</u>	<u>\$ (38,487)</u>

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Rate indicated is the effective yield at the time of purchase.

² All or a portion of this security is pledged as futures collateral at September 30, 2019.

³ Repurchase Agreements.

⁴ All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.
plc — Public Limited Company