

## NASDAQ-100® 2x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 80.5%</b>					
<b>TECHNOLOGY - 32.5%</b>					
Apple, Inc.	219,915	\$ 49,643,612			
Microsoft Corp.	349,148	39,932,057			
Intel Corp.	209,947	9,928,394			
NVIDIA Corp.	27,683	7,779,477			
Adobe Systems, Inc.*	22,295	6,018,535			
Broadcom, Inc.	19,655	4,849,478			
QUALCOMM, Inc.	66,891	4,818,159			
Texas Instruments, Inc.	44,266	4,749,299			
Activision Blizzard, Inc.	34,714	2,887,858			
Intuit, Inc.	11,778	2,678,317			
Micron Technology, Inc.*	52,808	2,388,506			
Cognizant Technology Solutions Corp. — Class A	26,419	2,038,226			
Applied Materials, Inc.	44,757	1,729,858			
Electronic Arts, Inc.*	13,879	1,672,281			
Analog Devices, Inc.	16,923	1,564,700			
Autodesk, Inc.*	9,954	1,553,919			
Fiserv, Inc.*	18,437	1,518,840			
Paychex, Inc.	16,346	1,203,883			
Lam Research Corp.	7,175	1,088,447			
Workday, Inc. — Class A*	6,648	970,475			
Cerner Corp.*	14,980	964,862			
Xilinx, Inc.	11,516	923,238			
Microchip Technology, Inc. <sup>1</sup>	10,725	846,310			
CA, Inc.	19,040	840,616			
Check Point Software Technologies Ltd.*	7,113	836,987			
NetEase, Inc. ADR	3,475	793,169			
Western Digital Corp.	13,266	776,592			
Skyworks Solutions, Inc.	8,149	739,196			
KLA-Tencor Corp.	7,109	723,056			
Take-Two Interactive Software, Inc.*	5,183	715,202			
Maxim Integrated Products, Inc.	12,659	713,841			
Citrix Systems, Inc.*	6,177	686,635			
Synopsys, Inc.*	6,765	667,097			
ASML Holding N.V. — Class G	3,297	619,902			
Seagate Technology plc	13,076	619,148			
Cadence Design Systems, Inc.*	12,877	583,585			
<b>Total Technology</b>		<u>161,063,757</u>			
<b>COMMUNICATIONS - 30.0%</b>					
Amazon.com, Inc.*	22,208	44,482,624			
Alphabet, Inc. — Class C*	15,931	19,013,171			
Facebook, Inc. — Class A*	109,808	18,059,024			
Alphabet, Inc. — Class A*	13,610	16,428,359			
Cisco Systems, Inc.	214,131	10,417,473			
Netflix, Inc.*	19,827	7,417,875			
Comcast Corp. — Class A	208,194	7,372,149			
Booking Holdings, Inc.*	2,161	4,287,424			
Charter Communications, Inc. — Class A*	10,557	3,440,315			
Baidu, Inc. ADR*	12,782	2,922,988			
T-Mobile US, Inc.*	38,576	2,707,264			
Twenty-First Century Fox, Inc. — Class A	47,993	2,223,516			
Twenty-First Century Fox, Inc. — Class B	36,358	1,665,923			
eBay, Inc.*	45,056	1,487,749			
Sirius XM Holdings, Inc. <sup>1</sup>	204,352	\$ 1,291,505			
JD.com, Inc. ADR*	42,009	1,096,015			
Expedia Group, Inc.	6,222	811,847			
Ctrip.com International Ltd. ADR*	21,214	788,524			
Liberty Global plc — Class C*	25,137	707,858			
MercadoLibre, Inc.	2,011	684,685			
Symantec Corp.	28,300	602,224			
Vodafone Group plc ADR	21,622	469,197			
Liberty Global plc — Class A*	9,406	272,116			
<b>Total Communications</b>		<u>148,649,825</u>			
<b>CONSUMER, NON-CYCLICAL - 12.3%</b>					
PepsiCo, Inc.	64,397	7,199,584			
Amgen, Inc.	29,471	6,109,044			
PayPal Holdings, Inc.*	53,895	4,734,137			
Gilead Sciences, Inc.	59,025	4,557,320			
Biogen, Inc.*	9,172	3,240,559			
Kraft Heinz Co.	55,515	3,059,432			
Automatic Data Processing, Inc.	19,947	3,005,215			
Intuitive Surgical, Inc.*	5,179	2,972,746			
Mondelez International, Inc. — Class A	66,775	2,868,654			
Celgene Corp.*	32,025	2,865,917			
illumina, Inc.*	6,693	2,456,733			
Express Scripts Holding Co.*	25,599	2,432,161			
Vertex Pharmaceuticals, Inc.*	11,636	2,242,723			
Regeneron Pharmaceuticals, Inc.*	4,833	1,952,725			
Monster Beverage Corp.*	25,157	1,466,150			
Align Technology, Inc.*	3,657	1,430,692			
Alexion Pharmaceuticals, Inc.*	10,147	1,410,535			
IDEXX Laboratories, Inc.*	3,943	984,409			
Cintas Corp.	4,839	957,203			
Verisk Analytics, Inc. — Class A*	7,499	904,004			
Mylan N.V.*	23,475	859,185			
BioMarin Pharmaceutical, Inc.*	8,086	784,099			
Incyte Corp.*	9,679	668,625			
Henry Schein, Inc.*	6,971	592,744			
Shire plc ADR	3,086	559,399			
Hologic, Inc.*	12,390	507,742			
Dentsply Sirona, Inc.	10,124	382,080			
<b>Total Consumer, Non-cyclical</b>		<u>61,203,817</u>			
<b>CONSUMER, CYCLICAL - 5.0%</b>					
Costco Wholesale Corp.	19,968	4,690,084			
Starbucks Corp.	61,427	3,491,511			
Walgreens Boots Alliance, Inc.	45,186	3,294,059			
Marriott International, Inc. — Class A	15,799	2,085,942			
Tesla, Inc.* <sup>1</sup>	7,767	2,056,468			
Ross Stores, Inc.	17,145	1,699,069			
O'Reilly Automotive, Inc.*	3,668	1,273,970			
PACCAR, Inc.	15,961	1,088,381			
Dollar Tree, Inc.*	10,831	883,268			
American Airlines Group, Inc.	20,968	866,607			
Ulta Beauty, Inc.*	2,721	767,649			
Fastenal Co.	13,065	758,031			
Wynn Resorts Ltd.	4,947	628,566			
Hasbro, Inc.	5,780	607,594			

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	SHARES	VALUE	FACE AMOUNT	VALUE
Qurate Retail, Inc. — Class A*	19,625	\$ 435,871		
<b>Total Consumer, Cyclical</b>		<u>24,627,070</u>		
<b>INDUSTRIAL - 0.7%</b>				
CSX Corp.	39,103	2,895,577		
J.B. Hunt Transport Services, Inc.	4,979	592,202		
<b>Total Industrial</b>		<u>3,487,779</u>		
<b>Total Common Stocks</b> (Cost \$260,408,357)		<u>399,032,248</u>		
	FACE AMOUNT			
<b>REPURCHASE AGREEMENTS<sup>††7</sup> - 4.6%</b>				
JPMorgan Chase & Co.				
issued 09/28/18 at 2.24%				
due 10/01/18 <sup>2</sup>			\$ 12,411,700	\$ 12,411,700
Barclays Capital				
issued 09/28/18 at 2.23%				
due 10/01/18 <sup>2</sup>			6,132,518	6,132,518
Bank of America Merrill Lynch				
issued 09/28/18 at 2.25%				
due 10/01/18 <sup>2</sup>			4,088,345	4,088,345
<b>Total Repurchase Agreements</b> (Cost \$22,632,563)				<u>22,632,563</u>
			SHARES	
<b>U.S. TREASURY BILLS<sup>††</sup> - 8.8%</b>				
U.S. Treasury Bills				
2.11% due 12/13/18 <sup>2,3</sup>	\$ 31,440,000	31,304,445		
2.00% due 10/25/18 <sup>3,4</sup>	12,320,000	12,302,906		
<b>Total U.S. Treasury Bills</b> (Cost \$43,607,131)		<u>43,607,351</u>		
<b>FEDERAL AGENCY DISCOUNT NOTES<sup>††</sup> - 3.0%</b>				
Federal Home Loan Bank <sup>5</sup>				
2.12% due 11/02/18 <sup>3</sup>	10,000,000	9,981,155		
2.12% due 10/24/18 <sup>3</sup>	5,000,000	4,993,228		
Total Federal Home Loan Bank		<u>14,974,383</u>		
<b>Total Federal Agency Discount Notes</b> (Cost \$14,974,383)		<u>14,974,383</u>		
<b>FEDERAL AGENCY NOTES<sup>††</sup> - 2.0%</b>				
Federal Home Loan Bank <sup>5</sup>				
2.00% due 10/26/22 <sup>6</sup>	10,000,000	9,977,500		
<b>Total Federal Agency Notes</b> (Cost \$9,995,854)		<u>9,977,500</u>		

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation <sup>**</sup>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
NASDAQ-100 Index Mini Futures Contracts	1,615	Dec 2018	\$ 247,313,025	\$ 4,923,329

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	NASDAQ-100 Index	2.70%	At Maturity	10/31/18	33,851	\$ 258,202,786	\$ 2,185,550
Goldman Sachs International	NASDAQ-100 Index	2.80%	At Maturity	10/29/18	1,917	14,621,445	69,593
BNP Paribas	NASDAQ-100 Index	2.76%	At Maturity	10/29/18	9,582	73,088,876	(18,415)
						<u>\$ 345,913,107</u>	<u>\$ 2,236,728</u>

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\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at September 30, 2018.

<sup>2</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2018.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at September 30, 2018.

<sup>5</sup> The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

<sup>6</sup> Security is a step up bond, with a 2.25% coupon rate until 01/26/19. Future rates range from 2.50% to 6.00% with future step up dates ranging from 01/27/19 to 10/26/22.

<sup>7</sup> Repurchase Agreements.

<sup>8</sup> Securities lending collateral.

<sup>9</sup> Rate indicated is the 7-day yield as of September 30, 2018.

ADR — American Depositary Receipt

plc — Public Limited Company