

	Face Amount	Value
FEDERAL AGENCY NOTES^{††} - 32.6%		
Freddie Mac ¹		
1.75% due 11/02/22 ³	\$ 4,500,000	\$ 4,484,866
Total Federal Agency Notes (Cost \$4,500,000)		4,484,866
U.S. TREASURY BILLS^{††} - 3.0%		
U.S. Treasury Bills		
1.87% due 09/20/18 ^{2,4,5}	300,000	298,750
1.72% due 07/12/18 ^{2,5,7}	117,000	116,946
Total U.S. Treasury Bills (Cost \$415,660)		415,696
REPURCHASE AGREEMENTS^{††,6} - 64.0%		
JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 ⁴	4,843,739	4,843,739
Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 ⁴	2,378,505	2,378,505
Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 ⁴	1,585,670	1,585,670
Total Repurchase Agreements (Cost \$8,807,914)		8,807,914
Total Investments - 99.6% (Cost \$13,723,574)		\$ 13,708,476
Other Assets & Liabilities, net - 0.4%		57,806
Total Net Assets - 100.0%		\$ 13,766,282

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Gain
Equity Futures Contracts Sold Short[†]				
NASDAQ-100 Index Mini Futures Contracts	28	Sep 2018	\$ 3,954,860	\$ 41,914

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain (Loss)
OTC Equity Index Swap Agreements Sold Short^{††}							
Goldman Sachs International	NASDAQ-100 Index	(2.28%)	At Maturity	07/27/18	1,339	\$ 9,430,463	\$ 13,073
Barclays Bank plc	NASDAQ-100 Index	(2.33%)	At Maturity	07/31/18	349	2,459,658	(24,847)
BNP Paribas	NASDAQ-100 Index	(2.09%)	At Maturity	07/30/18	1,686	11,868,886	(83,458)
						\$ 23,759,007	\$ (95,232)

[†] Value determined based on Level 1 inputs.

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

¹ On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

² Rate indicated is the effective yield at the time of purchase.

³ Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

⁴ All or a portion of this security is pledged as equity index swap collateral at June 30, 2018.

⁵ Zero coupon rate security.

⁶ Repurchase Agreements.

⁷ All or a portion of this security is pledged as futures collateral at June 30, 2018.

plc – Public Limited Company