

DOW 2x STRATEGY FUND

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Gain |
|---|---------------------|-----------------|-----------------|---------------------------|
| Equity Futures Contracts Purchased[†] | | | | |
| Dow Jones Industrial Average Index Mini Futures Contracts | 49 | Jun 2018 | \$ 5,911,360 | \$ 110,684 |

Total Return Swap Agreements

| Counterparty | Index | Financing Rate Pay (Receive) | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Gain |
|--|------------------------------------|------------------------------|-------------------|---------------|-------|----------------------|---------------------------|
| OTC Equity Index Swap Agreements^{††} | | | | | | | |
| Barclays Bank plc | Dow Jones Industrial Average Index | 2.24% | At Maturity | 04/30/18 | 1,405 | \$ 33,851,572 | \$ 357,702 |
| BNP Paribas | Dow Jones Industrial Average Index | 2.39% | At Maturity | 04/30/18 | 1,359 | <u>32,760,243</u> | <u>303,343</u> |
| | | | | | | <u>\$ 66,611,815</u> | <u>\$ 661,045</u> |

[†] Value determined based on Level 1 inputs.

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

¹ All or a portion of this security is pledged as equity index swap collateral at March 29, 2018.

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

³ Zero coupon rate security.

⁴ All or a portion of this security is pledged as futures collateral at March 29, 2018.

⁵ Repurchase Agreements.

plc — Public Limited Company