

S&P 500® 2x STRATEGY FUND

	SHARES	VALUE
COMMON STOCKS† - 81.8%		
CONSUMER, NON-CYCLICAL - 18.5%		
Johnson & Johnson	14,392	\$ 1,871,104
Procter & Gamble Co.	13,674	1,244,060
Pfizer, Inc.	32,001	1,142,436
UnitedHealth Group, Inc.	5,185	1,015,481
Merck & Company, Inc.	14,667	939,128
Coca-Cola Co.	20,584	926,485
Philip Morris International, Inc.	8,328	924,491
PepsiCo, Inc.	7,660	853,554
AbbVie, Inc.	8,548	759,575
Amgen, Inc.	3,913	729,578
Altria Group, Inc.	10,288	652,465
Celgene Corp.*	4,195	611,715
Gilead Sciences, Inc.	7,003	567,383
Medtronic plc	7,264	564,920
Bristol-Myers Squibb Co.	8,794	560,530
Abbott Laboratories	9,317	497,155
Eli Lilly & Co.	5,195	444,380
Thermo Fisher Scientific, Inc.	2,146	406,023
PayPal Holdings, Inc.*	6,061	388,085
Allergan plc	1,793	367,475
Biogen, Inc.*	1,134	355,078
Colgate-Palmolive Co.	4,723	344,071
Mondelez International, Inc. — Class A	8,085	328,737
Aetna, Inc.	1,779	282,879
Danaher Corp.	3,279	281,273
Anthem, Inc.	1,408	267,351
Automatic Data Processing, Inc.	2,383	260,509
Cigna Corp.	1,350	252,369
Kraft Heinz Co.	3,202	248,315
Stryker Corp.	1,725	244,985
Becton Dickinson and Co.	1,220	239,059
Kimberly-Clark Corp.	1,895	223,004
S&P Global, Inc.	1,378	215,394
Boston Scientific Corp.*	7,358	214,633
Intuitive Surgical, Inc.*	200	209,176
Vertex Pharmaceuticals, Inc.*	1,352	205,558
Express Scripts Holding Co.*	3,097	196,102
Humana, Inc.	775	188,813
Regeneron Pharmaceuticals, Inc.*	413	184,661
Constellation Brands, Inc. — Class A	922	183,893
Ecolab, Inc.	1,397	179,668
McKesson Corp.	1,128	173,272
Baxter International, Inc.	2,689	168,735
Alexion Pharmaceuticals, Inc.*	1,197	167,927
Zoetis, Inc.	2,632	167,816
General Mills, Inc.	3,095	160,197
Illumina, Inc.*	783	155,974
Sysco Corp.	2,604	140,486
Estee Lauder Companies, Inc. — Class A	1,200	129,408
Archer-Daniels-Midland Co.	3,017	128,253
Zimmer Biomet Holdings, Inc.	1,084	126,926
CR Bard, Inc.	390	124,995
Moody's Corp.	891	124,036
Edwards Lifesciences Corp.*	1,132	123,739
HCA Healthcare, Inc.*	1,550	123,365
Monster Beverage Corp.*	2,224	122,876
Cardinal Health, Inc.	1,698	113,630
Tyson Foods, Inc. — Class A	1,551	109,268
Incyte Corp.*	916	106,934
Kroger Co.	4,813	96,549
Clorox Co.	692	91,282
Mylan N.V.*	2,876	90,220
Centene Corp.*	925	89,512
Dr Pepper Snapple Group, Inc.	974	86,170
IHS Markit Ltd.*	1,948	85,868
Kellogg Co.	1,333	83,139
Hershey Co.	758	82,751
Laboratory Corporation of America Holdings*	546	82,430
Molson Coors Brewing Co. — Class B	990	80,824
Global Payments, Inc.	818	77,735
Quintiles IMS Holdings, Inc.*	813	77,292
Conagra Brands, Inc.	2,229	75,206
Nielsen Holdings plc	1,802	74,693
Dentsply Sirona, Inc.	1,231	73,626
IDEXX Laboratories, Inc.*	468	72,769
Align Technology, Inc.*	388	72,273
AmerisourceBergen Corp. — Class A	870	71,993
Henry Schein, Inc.*	851	69,773
Verisk Analytics, Inc. — Class A*	834	69,380
Quest Diagnostics, Inc.	732	68,544
Equifax, Inc.	646	68,470
Cintas Corp.	458	66,080
McCormick & Company, Inc.	638	65,484
Church & Dwight Company, Inc.	1,338	64,826
JM Smucker Co.	609	63,902
United Rentals, Inc.* ¹	454	62,988
Cooper Companies, Inc.	262	62,123
Gartner, Inc.*	487	60,588
Perrigo Company plc	711	60,186
Total System Services, Inc.	899	58,885
ResMed, Inc.	764	58,797
Brown-Forman Corp. — Class B	1,050	57,015
Hologic, Inc.*	1,504	55,182
Universal Health Services, Inc. — Class B	474	52,586
Varian Medical Systems, Inc.*	493	49,330
DaVita, Inc.*	820	48,700
Campbell Soup Co.	1,040	48,693
Western Union Co.	2,489	47,789
Avery Dennison Corp.	474	46,613
Hormel Foods Corp.	1,445	46,442
Coty, Inc. — Class A	2,529	41,804
Robert Half International, Inc.	678	34,131
Quanta Services, Inc.*	811	30,307
H&R Block, Inc.	1,122	29,711
Envision Healthcare Corp.*	648	29,128
Patterson Companies, Inc.	443	17,122
Total Consumer, Non-cyclical		26,038,299

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	SHARES	VALUE
FINANCIAL - 15.5%		
Berkshire Hathaway, Inc. — Class B*	10,318	\$ 1,891,497
JPMorgan Chase & Co.	18,870	1,802,275
Bank of America Corp.	52,615	1,333,265
Wells Fargo & Co.	23,956	1,321,173
Citigroup, Inc.	14,610	1,062,731
Visa, Inc. — Class A	9,810	1,032,405
Mastercard, Inc. — Class A	5,008	707,130
Goldman Sachs Group, Inc.	1,930	457,777
U.S. Bancorp	8,521	456,640
Morgan Stanley	7,583	365,273
American Express Co.	3,934	355,870
Chubb Ltd.	2,496	355,805
PNC Financial Services Group, Inc.	2,570	346,359
American Tower Corp. — Class A REIT	2,302	314,638
American International Group, Inc.	4,844	297,373
BlackRock, Inc. — Class A	665	297,315
MetLife, Inc.	5,699	296,063
Bank of New York Mellon Corp.	5,540	293,731
Charles Schwab Corp.	6,391	279,542
Simon Property Group, Inc. REIT¹	1,667	268,404
CME Group, Inc. — Class A	1,823	247,345
Prudential Financial, Inc.	2,290	243,473
Marsh & McLennan Companies, Inc.	2,748	230,310
Capital One Financial Corp.	2,594	219,608
Crown Castle International Corp. REIT	2,179	217,856
Intercontinental Exchange, Inc.	3,156	216,817
BB&T Corp.	4,333	203,391
Aon plc	1,364	199,280
State Street Corp.	2,006	191,653
Equinix, Inc. REIT	418	186,553
Travelers Companies, Inc.	1,481	181,452
Prologis, Inc. REIT	2,852	180,988
Allstate Corp.	1,938	178,122
Aflac, Inc.	2,119	172,465
Public Storage REIT	803	171,834
SunTrust Banks, Inc.	2,574	153,848
Progressive Corp.	3,121	151,119
Welltower, Inc. REIT	1,978	139,014
Weyerhaeuser Co. REIT	4,037	137,379
AvalonBay Communities, Inc. REIT	740	132,031
M&T Bank Corp.	815	131,248
Equity Residential REIT	1,970	129,882
Digital Realty Trust, Inc. REIT	1,097	129,808
Discover Financial Services	1,997	128,767
Synchrony Financial	4,009	124,479
Ventas, Inc. REIT	1,910	124,398
Ameriprise Financial, Inc.	804	119,402
T. Rowe Price Group, Inc.	1,289	116,848
Willis Towers Watson plc	720	111,046
Fifth Third Bancorp	3,951	110,549
KeyCorp	5,832	109,758
Hartford Financial Services Group, Inc.	1,953	108,255
Northern Trust Corp.	1,152	105,903
Boston Properties, Inc. REIT	828	101,745
Citizens Financial Group, Inc.	2,685	101,681
Regions Financial Corp.	6,408	97,594
SBA Communications Corp. REIT*	645	92,912
Principal Financial Group, Inc.	1,442	92,778
Essex Property Trust, Inc. REIT	354	89,927
Lincoln National Corp.	1,188	87,294
Realty Income Corp. REIT	1,470	84,069
Huntington Bancshares, Inc.	5,845	81,596
Franklin Resources, Inc.	1,765	78,560
Invesco Ltd.	2,182	76,457
Host Hotels & Resorts, Inc. REIT	3,968	73,368
Comerica, Inc.	944	71,989
Vornado Realty Trust REIT	925	71,114
Loews Corp.	1,480	70,833
HCP, Inc. REIT	2,515	69,992
GGP, Inc. REIT	3,358	69,746
Mid-America Apartment Communities, Inc. REIT	610	65,197
CBOE Holdings, Inc.	605	65,116
E*TRADE Financial Corp.*	1,475	64,325
Unum Group	1,211	61,918
Cincinnati Financial Corp.	801	61,333
CBRE Group, Inc. — Class A*	1,613	61,100
Alexandria Real Estate Equities, Inc. REIT	502	59,723
Arthur J Gallagher & Co.	967	59,519
Raymond James Financial, Inc.	688	58,019
Alliance Data Systems Corp.	259	57,381
Affiliated Managers Group, Inc.	300	56,949
Iron Mountain, Inc. REIT	1,418	55,160
Duke Realty Corp. REIT	1,908	54,989
UDR, Inc. REIT	1,435	54,573
XL Group Ltd.	1,383	54,559
Extra Space Storage, Inc. REIT	675	53,946
SL Green Realty Corp. REIT¹	531	53,801
Zions Bancorporation	1,084	51,143
Everest Re Group Ltd.	221	50,474
Regency Centers Corp. REIT	794	49,260
Nasdaq, Inc.	626	48,559
Federal Realty Investment Trust REIT	388	48,193
Torchmark Corp.	581	46,532
Kimco Realty Corp. REIT	2,282	44,613
Apartment Investment & Management Co. — Class A REIT	843	36,974
People's United Financial, Inc.	1,846	33,486
Macerich Co. REIT	584	32,102
Brighthouse Financial, Inc.*	514	31,251
Assurant, Inc.	289	27,605
Navient Corp.	1,471	22,094
Total Financial		21,771,696
TECHNOLOGY - 12.0%		
Apple, Inc.	27,697	4,268,661
Microsoft Corp.	41,301	3,076,512
Intel Corp.	25,197	959,502
Oracle Corp.	16,193	782,933
International Business Machines Corp.	4,647	674,187
NVIDIA Corp.	3,218	575,282

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	SHARES	VALUE
Broadcom Ltd.	2,181	\$ 528,980
Texas Instruments, Inc.	5,309	475,899
Accenture plc — Class A	3,314	447,622
QUALCOMM, Inc.	7,923	410,728
Adobe Systems, Inc.*	2,646	394,730
salesforce.com, Inc.*	3,661	342,011
Applied Materials, Inc.	5,719	297,903
Activision Blizzard, Inc.	4,048	261,136
Micron Technology, Inc.*	5,974	234,957
Cognizant Technology Solutions Corp. — Class A	3,167	229,734
Electronic Arts, Inc.*	1,655	195,389
Intuit, Inc.	1,305	185,493
HP, Inc.	8,957	178,782
Analog Devices, Inc.	1,972	169,927
Fidelity National Information Services, Inc.	1,782	166,421
Lam Research Corp.	871	161,170
Fiserv, Inc.*	1,130	145,725
Western Digital Corp.	1,581	136,598
Autodesk, Inc.*	1,176	132,018
DXC Technology Co.	1,527	131,139
Hewlett Packard Enterprise Co.	8,808	129,566
Cerner Corp.*	1,689	120,459
Microchip Technology, Inc.	1,249	112,135
Red Hat, Inc.*	953	105,650
Paychex, Inc.	1,715	102,831
Skyworks Solutions, Inc.	985	100,372
Xilinx, Inc.	1,333	94,416
KLATencor Corp.	841	89,146
Synopsys, Inc.*	806	64,907
NetApp, Inc.	1,447	63,321
Cadence Design Systems, Inc.*	1,503	59,323
Citrix Systems, Inc.*	772	59,305
CA, Inc.	1,694	56,546
ANSYS, Inc.*	455	55,842
Advanced Micro Devices, Inc.*	4,315	55,016
Seagate Technology plc	1,544	51,214
Qorvo, Inc.*	683	48,274
Akamai Technologies, Inc.*	920	44,822
Xerox Corp.	1,145	38,117
CSRA, Inc.	878	28,333
Total Technology		17,043,034
COMMUNICATIONS - 11.0%		
Facebook, Inc. — Class A*	12,710	2,171,757
Amazon.com, Inc.*	2,138	2,055,366
Alphabet, Inc. — Class A*	1,598	1,556,005
Alphabet, Inc. — Class C*	1,619	1,552,799
AT&T, Inc.	32,924	1,289,633
Verizon Communications, Inc.	21,875	1,082,594
Comcast Corp. — Class A	25,224	970,621
Cisco Systems, Inc.	26,812	901,688
Walt Disney Co.	8,277	815,864
Priceline Group, Inc.*	264	483,336
Time Warner, Inc.	4,172	427,421
Netflix, Inc.*	2,315	419,825
Charter Communications, Inc. — Class A*	1,079	392,130
eBay, Inc.*	5,338	205,299
Twenty-First Century Fox, Inc. — Class A	5,644	148,889
CBS Corp. — Class B	1,952	113,216
Symantec Corp.	3,296	108,142
Expedia, Inc.	656	94,425
Omnicom Group, Inc.	1,238	91,699
Level 3 Communications, Inc.*	1,576	83,985
Motorola Solutions, Inc.	873	74,092
DISH Network Corp. — Class A*	1,221	66,215
Twenty-First Century Fox, Inc. — Class B	2,356	60,761
Juniper Networks, Inc.	2,039	56,745
CenturyLink, Inc. ¹	2,948	55,717
Viacom, Inc. — Class B	1,891	52,645
VeriSign, Inc.*	461	49,046
Scripps Networks Interactive, Inc. — Class A	515	44,233
Interpublic Group of Companies, Inc.	2,109	43,846
F5 Networks, Inc.*	341	41,111
News Corp. — Class A	2,049	27,170
TripAdvisor, Inc.* ¹	581	23,548
Discovery Communications, Inc. — Class C*	1,090	22,083
Discovery Communications, Inc. — Class A*	826	17,586
News Corp. — Class B	653	8,913
Total Communications		15,608,405
INDUSTRIAL - 8.3%		
General Electric Co.	46,426	1,122,580
Boeing Co.	2,979	757,292
3M Co.	3,200	671,679
Honeywell International, Inc.	4,088	579,432
Union Pacific Corp.	4,292	497,744
United Technologies Corp.	3,984	462,463
United Parcel Service, Inc. — Class B	3,693	443,492
Lockheed Martin Corp.	1,344	417,030
Caterpillar, Inc.	3,169	395,206
General Dynamics Corp.	1,493	306,931
FedEx Corp.	1,323	298,442
Raytheon Co.	1,556	290,318
Northrop Grumman Corp.	934	268,730
CSX Corp.	4,897	265,711
Illinois Tool Works, Inc.	1,661	245,762
Emerson Electric Co.	3,433	215,730
Deere & Co. ¹	1,715	215,387
Norfolk Southern Corp.	1,546	204,443
Johnson Controls International plc	5,000	201,450
Eaton Corporation plc	2,385	183,144
Waste Management, Inc.	2,171	169,924
TE Connectivity Ltd.	1,896	157,482
Corning, Inc.	4,843	144,903
Cummins, Inc.	846	142,153
Amphenol Corp. — Class A	1,639	138,725
Roper Technologies, Inc.	549	133,627
Parker-Hannifin Corp.	715	125,139
Stanley Black & Decker, Inc.	821	123,946

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	SHARES	VALUE
Rockwell Automation, Inc.	688	\$ 122,608
Ingersoll-Rand plc	1,361	121,360
Fortive Corp.	1,635	115,742
Rockwell Collins, Inc.	872	113,979
Agilent Technologies, Inc.	1,723	110,617
Mettler-Toledo International, Inc.* ¹	138	86,410
Vulcan Materials Co.	710	84,916
Harris Corp.	643	84,670
AMETEK, Inc.	1,238	81,758
Republic Services, Inc. — Class A	1,228	81,122
L3 Technologies, Inc.	420	79,141
Ball Corp.	1,887	77,933
WestRock Co.	1,362	77,266
Waters Corp.*	429	77,014
Textron, Inc.	1,419	76,456
Dover Corp.	835	76,311
Martin Marietta Materials, Inc.	337	69,500
Masco Corp.	1,709	66,668
TransDigm Group, Inc.	259	66,213
Kansas City Southern	565	61,404
Xylem, Inc.	963	60,313
Pentair plc	886	60,213
Packaging Corporation of America	507	58,143
Expeditors International of Washington, Inc.	969	58,004
CH Robinson Worldwide, Inc.	753	57,303
Fortune Brands Home & Security, Inc.	826	55,532
Arconic, Inc.	2,081	51,775
J.B. Hunt Transport Services, Inc.	459	50,986
AO Smith Corp.	785	46,653
Snap-on, Inc.	309	46,044
Allegion plc	510	44,100
Sealed Air Corp.	1,019	43,532
PerkinElmer, Inc.	591	40,761
Acuity Brands, Inc.	226	38,709
Jacobs Engineering Group, Inc.	646	37,643
Stericycle, Inc.*	458	32,802
Garmin Ltd.	595	32,112
Fluor Corp.	751	31,617
Flowserve Corp.	701	29,856
FLIR Systems, Inc.	737	28,677
Total Industrial		11,814,728
CONSUMER, CYCLICAL - 7.0%		
Home Depot, Inc.	6,321	1,033,863
McDonald's Corp.	4,343	680,461
Wal-Mart Stores, Inc.	7,849	613,321
CVS Health Corp.	5,452	443,357
Starbucks Corp.	7,743	415,877
Costco Wholesale Corp.	2,353	386,574
Walgreens Boots Alliance, Inc.	4,935	381,081
NIKE, Inc. — Class B	7,046	365,334
Lowe's Companies, Inc.	4,527	361,888
General Motors Co.	7,033	283,992
TJX Companies, Inc.	3,412	251,567
Ford Motor Co.	20,973	251,047
Marriott International, Inc. — Class A	1,678	185,016
Target Corp.	2,929	172,840
Delta Air Lines, Inc.	3,572	172,241
Southwest Airlines Co.	2,954	165,365
Carnival Corp.	2,187	141,215
Delphi Automotive plc	1,431	140,810
PACCAR, Inc.	1,884	136,289
Yum! Brands, Inc.	1,849	136,105
Ross Stores, Inc.	2,087	134,758
Dollar General Corp.	1,397	113,227
Newell Brands, Inc.	2,628	112,137
VF Corp.	1,752	111,375
American Airlines Group, Inc.	2,325	110,414
Dollar Tree, Inc.*	1,270	110,261
Royal Caribbean Cruises Ltd.	923	109,412
O'Reilly Automotive, Inc.*	472	101,655
MGM Resorts International	2,776	90,470
AutoZone, Inc.*	150	89,267
United Continental Holdings, Inc.*	1,387	84,441
Mohawk Industries, Inc.*	339	83,906
Best Buy Company, Inc.	1,423	81,054
Hilton Worldwide Holdings, Inc.	1,096	76,117
Genuine Parts Co.	787	75,277
CarMax, Inc.*	983	74,521
DR Horton, Inc.	1,827	72,952
Whirlpool Corp.	391	72,116
Ulta Beauty, Inc.*	313	70,757
Fastenal Co.	1,545	70,421
Wynn Resorts Ltd.	429	63,887
Coach, Inc.	1,515	61,024
Hasbro, Inc.	611	59,677
LKQ Corp.*	1,657	59,635
Wyndham Worldwide Corp.	552	58,186
Lennar Corp. — Class A	1,091	57,605
L Brands, Inc.	1,338	55,674
BorgWarner, Inc.	1,064	54,509
Darden Restaurants, Inc.	672	52,940
PVH Corp.	416	52,441
WW Grainger, Inc.	282	50,690
Alaska Air Group, Inc.	662	50,491
Tiffany & Co.	548	50,295
Hanesbrands, Inc.	1,954	48,147
Goodyear Tire & Rubber Co.	1,350	44,888
Harley-Davidson, Inc.	915	44,112
Tractor Supply Co.	679	42,974
Chipotle Mexican Grill, Inc. — Class A*	135	41,557
Kohl's Corp.	905	41,313
PulteGroup, Inc.	1,488	40,667
Advance Auto Parts, Inc.	396	39,283
Michael Kors Holdings Ltd.*	813	38,902
Macy's, Inc.	1,633	35,632
Gap, Inc.	1,178	34,786
Leggett & Platt, Inc.	710	33,888
Nordstrom, Inc.	624	29,422
Mattel, Inc.	1,838	28,452
Ralph Lauren Corp. — Class A	298	26,310
Foot Locker, Inc.	704	24,795

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	SHARES	VALUE
Signet Jewelers Ltd. ¹	324	\$ 21,562
Under Armour, Inc. — Class A* ¹	993	16,365
Under Armour, Inc. — Class C* ¹	998	14,990
Total Consumer, Cyclical		9,937,880
ENERGY - 5.0%		
Exxon Mobil Corp.	22,721	1,862,668
Chevron Corp.	10,162	1,194,035
Schlumberger Ltd.	7,451	519,781
ConocoPhillips	6,526	326,626
EOG Resources, Inc.	3,097	299,604
Occidental Petroleum Corp.	4,100	263,261
Halliburton Co.	4,654	214,223
Phillips 66	2,304	211,069
Kinder Morgan, Inc.	10,295	197,459
Valero Energy Corp.	2,369	182,247
Marathon Petroleum Corp.	2,715	152,257
Anadarko Petroleum Corp.	3,005	146,794
Pioneer Natural Resources Co.	912	134,556
Williams Companies, Inc.	4,433	133,034
ONEOK, Inc.	2,037	112,870
Concho Resources, Inc.*	798	105,113
Devon Energy Corp.	2,820	103,522
Apache Corp.	2,043	93,569
Baker Hughes a GE Co.	2,296	84,080
Andeavor	774	79,838
Noble Energy, Inc.	2,610	74,020
National Oilwell Varco, Inc.	2,038	72,818
Hess Corp.	1,449	67,944
Cabot Oil & Gas Corp. — Class A	2,480	66,340
TechnipFMC plc*	2,356	65,780
Marathon Oil Corp.	4,558	61,806
Equities Corp.	929	60,608
Cimarex Energy Co.	511	58,085
Newfield Exploration Co.*	1,068	31,688
Helmerich & Payne, Inc. ¹	582	30,328
Range Resources Corp.	1,212	23,719
Chesapeake Energy Corp.* ¹	4,869	20,937
Total Energy		7,050,679
UTILITIES - 2.5%		
NextEra Energy, Inc.	2,510	367,840
Duke Energy Corp.	3,753	314,952
Dominion Energy, Inc.	3,446	265,101
Southern Co.	5,359	263,341
Exelon Corp.	5,148	193,925
PG&E Corp.	2,750	187,248
American Electric Power Company, Inc.	2,637	185,223
Sempra Energy	1,347	153,733
PPL Corp.	3,663	139,011
Edison International	1,747	134,816
Consolidated Edison, Inc.	1,661	134,009
Xcel Energy, Inc.	2,723	128,852
Public Service Enterprise Group, Inc.	2,713	125,476
WEC Energy Group, Inc.	1,692	106,224
DTE Energy Co.	962	103,280
Eversource Energy	1,700	102,748
American Water Works Company, Inc.	956	77,350
Ameren Corp.	1,302	75,308
Entergy Corp.	963	73,535
FirstEnergy Corp.	2,383	73,468
CMS Energy Corp.	1,512	70,036
CenterPoint Energy, Inc.	2,312	67,534
Alliant Energy Corp.	1,239	51,505
Pinnacle West Capital Corp.	599	50,651
NiSource, Inc.	1,747	44,706
NRG Energy, Inc.	1,612	41,251
AES Corp.	3,541	39,022
SCANA Corp.	767	37,192
Total Utilities		3,607,337
BASIC MATERIALS - 2.0%		
DowDuPont, Inc.	12,511	866,136
Monsanto Co.	2,357	282,415
Praxair, Inc.	1,535	214,501
Air Products & Chemicals, Inc.	1,169	176,776
LyondellBasell Industries N.V. — Class A	1,740	172,347
Sherwin-Williams Co.	441	157,896
PPG Industries, Inc.	1,375	149,408
International Paper Co.	2,214	125,799
Newmont Mining Corp.	2,860	107,278
Freeport-McMoRan, Inc.*	7,216	101,313
Nucor Corp.	1,713	95,997
Albemarle Corp.	592	80,696
Eastman Chemical Co.	777	70,311
FMC Corp.	719	64,214
International Flavors & Fragrances, Inc.	423	60,451
CF Industries Holdings, Inc.	1,251	43,985
Mosaic Co.	1,883	40,654
Total Basic Materials		2,810,177
DIVERSIFIED - 0.0%		
Leucadia National Corp.	1,698	42,875
Total Common Stocks (Cost \$100,727,772)		115,725,110
	FACE	
	AMOUNT	
U.S. TREASURY BILLS^{††} - 1.6%		
U.S. Treasury Bill		
1.01% due 12/28/17 ^{2,3,4}	\$ 2,000,000	1,994,937
1.05% due 12/14/17 ^{3,4,5}	250,000	249,515
Total U.S. Treasury Bills (Cost \$2,244,337)		2,244,452

S&P 500® 2x STRATEGY FUND

	FACE AMOUNT	VALUE
REPURCHASE AGREEMENTS^{††,6} - 13.8%		
BNP Paribas issued 09/29/17 at 1.00% due 10/02/17 ²	\$ 9,754,473	\$ 9,754,473
Bank of America Merrill Lynch issued 09/29/17 at 1.05% due 10/02/17 ²	4,877,236	4,877,236
HSBC Securities, Inc. issued 09/29/17 at 0.91% due 10/02/17 ²	4,193,833	4,193,833
RBC Capital Markets LLC issued 09/29/17 at 0.98% due 10/02/17	679,663	679,663
Total Repurchase Agreements (Cost \$19,505,205)		<u>19,505,205</u>

SHARES

SECURITIES LENDING COLLATERAL^{†,7} - 0.4%		
First American Government Obligations Fund — Class Z, 0.89% ⁸	623,086	623,086
Total Securities Lending Collateral (Cost \$623,086)		<u>623,086</u>

Total Investments - 97.6% (Cost \$123,100,400)	\$	138,097,853
Other Assets & Liabilities, net - 2.4%		<u>3,429,307</u>
Total Net Assets - 100.0%	\$	<u>141,527,160</u>

Futures Contracts

DESCRIPTION	CONTRACTS	EXPIRATION DATE	NOTIONAL AMOUNT	UNREALIZED GAIN
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	51	Dec 2017	\$ 6,414,525	\$ 11,484

Total Return Swap Agreements

COUNTERPARTY	INDEX	FINANCING RATE PAY (RECEIVE)	PAYMENT FREQUENCY	MATURITY DATE	UNITS	NOTIONAL VALUE	UNREALIZED GAIN
OTC Equity Index Swap Agreements^{††}							
Goldman Sachs	S&P 500 Index	1.70%	At Maturity	10/27/17	35,977	\$ 90,639,376	\$ 820,580
BNP Paribas	S&P 500 Index	1.69%	At Maturity	10/30/17	17,379	43,784,915	180,546
Barclays Bank plc	S&P 500 Index	1.65%	At Maturity	10/31/17	10,504	26,464,476	94,781
						<u>\$ 160,888,767</u>	<u>\$ 1,095,907</u>

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

1 All or portion of this security is on loan at September 30, 2017.

2 All or a portion of this security is pledged as equity index swap collateral at September 30, 2017.

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

4 Zero coupon rate security.

5 All or a portion of this security is pledged as futures collateral at September 30, 2017.

6 Repurchase Agreements.

7 Securities lending collateral.

8 Rate indicated is the 7 day yield as of September 30, 2017.

plc — Public Limited Company

REIT — Real Estate Investment Trust