

MONTHLY REBALANCE NASDAQ-100® 2x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 72.7%					
TECHNOLOGY - 29.3%					
Apple, Inc.	45,746	\$ 10,326,702			
Microsoft Corp.	72,628	8,306,464			
Intel Corp.	43,673	2,065,296			
NVIDIA Corp.	5,759	1,618,394			
Adobe Systems, Inc.*	4,638	1,252,028			
Broadcom, Inc.	4,088	1,008,632			
QUALCOMM, Inc.	13,915	1,002,297			
Texas Instruments, Inc.	9,208	987,926			
Activision Blizzard, Inc.	7,221	600,715			
Intuit, Inc.	2,450	557,130			
Micron Technology, Inc.*	10,985	496,852			
Cognizant Technology Solutions Corp. — Class A	5,496	424,016			
Applied Materials, Inc.	9,310	359,832			
Electronic Arts, Inc.*	2,887	347,855			
Analog Devices, Inc.	3,520	325,459			
Autodesk, Inc.*	2,071	323,304			
Fiserv, Inc.*	3,835	315,927			
Paychex, Inc.	3,400	250,410			
Lam Research Corp.	1,493	226,488			
Workday, Inc. — Class A*	1,383	201,890			
Cerner Corp.*	3,116	200,702			
Xilinx, Inc.	2,395	192,007			
Microchip Technology, Inc. ¹	2,231	176,048			
CA, Inc.	3,961	174,878			
Check Point Software Technologies Ltd.*	1,480	174,152			
NetEase, Inc. ADR	723	165,025			
Western Digital Corp.	2,760	161,571			
Skyworks Solutions, Inc.	1,695	153,754			
KLA-Tencor Corp.	1,479	150,429			
Take-Two Interactive Software, Inc.*	1,078	148,753			
Maxim Integrated Products, Inc.	2,633	148,475			
Citrix Systems, Inc.*	1,285	142,841			
Synopsys, Inc.*	1,407	138,744			
ASML Holding N.V. — Class G	686	128,982			
Seagate Technology plc	2,720	128,792			
Cadence Design Systems, Inc.*	2,679	121,412			
Total Technology		33,504,182			
COMMUNICATIONS - 27.1%					
Amazon.com, Inc.*	4,620	9,253,860			
Alphabet, Inc. — Class C*	3,314	3,955,160			
Facebook, Inc. — Class A*	22,841	3,756,431			
Alphabet, Inc. — Class A*	2,831	3,417,244			
Cisco Systems, Inc.	44,542	2,166,968			
Netflix, Inc.*	4,124	1,542,912			
Comcast Corp. — Class A	43,308	1,533,536			
Booking Holdings, Inc.*	450	892,800			
Charter Communications, Inc. — Class A*	2,196	715,632			
Baidu, Inc. ADR*	2,659	608,060			
T-Mobile US, Inc.*	8,025	563,195			
Twenty-First Century Fox, Inc. — Class A	9,983	462,512			
Twenty-First Century Fox, Inc. — Class B	7,563	346,537			
eBay, Inc.*	9,372	309,463			
Sirius XM Holdings, Inc. ¹	42,508	\$ 268,651			
JD.com, Inc. ADR*	8,739	228,001			
Expedia Group, Inc.	1,294	168,841			
Ctrip.com International Ltd. ADR*	4,413	164,031			
Liberty Global plc — Class C*	5,229	147,249			
MercadoLibre, Inc.	418	142,316			
Symantec Corp.	5,887	125,275			
Vodafone Group plc ADR	4,498	97,607			
Liberty Global plc — Class A*	1,957	56,616			
Total Communications		30,922,897			
CONSUMER, NON-CYCLICAL - 11.2%					
PepsiCo, Inc.	13,396	1,497,673			
Amgen, Inc.	6,131	1,270,895			
PayPal Holdings, Inc.*	11,211	984,774			
Gilead Sciences, Inc.	12,278	947,984			
Biogen, Inc.*	1,908	674,115			
Kraft Heinz Co.	11,548	636,410			
Automatic Data Processing, Inc.	4,149	625,088			
Intuitive Surgical, Inc.*	1,077	618,198			
Mondelez International, Inc. — Class A	13,890	596,715			
Celgene Corp.*	6,662	596,182			
illumina, Inc.*	1,392	510,948			
Express Scripts Holding Co.*	5,325	505,928			
Vertex Pharmaceuticals, Inc.*	2,421	466,624			
Regeneron Pharmaceuticals, Inc.*	1,005	406,060			
Monster Beverage Corp.*	5,233	304,979			
Align Technology, Inc.*	761	297,718			
Alexion Pharmaceuticals, Inc.*	2,111	293,450			
IDEXX Laboratories, Inc.*	820	204,721			
Cintas Corp.	1,007	199,195			
Verisk Analytics, Inc. — Class A*	1,560	188,058			
Mylan N.V.*	4,883	178,718			
BioMarin Pharmaceutical, Inc.*	1,682	163,104			
Incyte Corp.*	2,013	139,058			
Henry Schein, Inc.*	1,450	123,294			
Shire plc ADR	642	116,375			
Hologic, Inc.*	2,577	105,606			
Dentsply Sirona, Inc.	2,106	79,480			
Total Consumer, Non-cyclical		12,731,350			
CONSUMER, CYCLICAL - 4.5%					
Costco Wholesale Corp.	4,154	975,692			
Starbucks Corp.	12,778	726,301			
Walgreens Boots Alliance, Inc.	9,400	685,260			
Marriott International, Inc. — Class A	3,286	433,850			
Tesla, Inc.* ¹	1,616	427,868			
Ross Stores, Inc.	3,566	353,391			
O'Reilly Automotive, Inc.*	763	265,005			
PACCAR, Inc.	3,320	226,391			
Dollar Tree, Inc.*	2,253	183,732			
American Airlines Group, Inc.	4,362	180,282			
Ulta Beauty, Inc.*	566	159,680			
Fastenal Co.	2,718	157,699			
Wynn Resorts Ltd.	1,029	130,745			
Hasbro, Inc.	1,202	126,354			

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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.

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

² Affiliated issuer.

³ All or a portion of this security is pledged as futures collateral at September 30, 2018.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ All or a portion of this security is pledged as equity index swap collateral at September 30, 2018.

⁶ Repurchase Agreements.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of September 30, 2018.

ADR — American Depositary Receipt

plc — Public Limited Company