



# Compliance Summary

Fund	Cash	Treasury	Equity	Std Option (DAN)	Std Option (MV)	Flex Option (DAN)
DOGG	0	3,367,985	18,480,748	-20,963,058	-9,941,731	0
FDND	0	3,367,985	9,567,521	1,267,900	-27,500	0
FGSI	0	3,367,985	2,094,186	275,555	-6,465	0
HE3B1	0	3,367,985	39,028,528	16,210,338	14,842,165	0
HE3B2	0	3,367,985	21,240,554	-1,446,482	7,617,997	0
KNG	0	3,367,985	3,603,040,150	318,142,493	-22,874,181	0
P20127	0	3,367,985	94,260,215	-1,942,230	16,393,940	0
P21026	0	3,367,985	22,110,192	1,891,189	3,620,505	0
P2726	0	3,367,985	33,530,674	2,505,018	3,643,908	0
P30128	0	3,367,985	35,861,115	4,208,211	10,654,802	0
P31027	0	3,367,985	14,083,707	3,600,735	4,349,766	0
P3727	0	3,367,985	73,365,725	13,145,121	16,751,079	0
R21126	0	3,367,985	50,354,431	5,719,049	8,505,111	0
RDVI	0	3,367,985	2,432,227,933	0	-7,005,376	0
SDVD	0	3,367,985	659,123,330	0	-1,573,880	0
TDVI	0	3,367,985	183,152,532	0	-447,488	0
TR2B1	0	3,367,985	126,568,145	36,791,863	32,618,638	0
TR2B2	0	3,367,985	146,185,919	-8,818,076	45,611,185	0

# Detailed Compliance Report

Fund: DOGG | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$18,480,748
Std Options (DAN)	\$-20,963,058
Std Options (MV)	\$-9,941,731

## Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	18,480,748

Total Option Delta Notional Value (DAN)
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	-20,963,058
Total T-Bill Value	3,367,985
Total Cash Value	365,704
Denominator (DAN)	43,177,494
Numerator (DAN)	42,811,790
Formula Result (DAN)	99.15%
Options in Scope for 80%?	True
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-9,941,731
Denominator (MV)	12,272,706
Numerator (MV)	11,907,001
Formula Result (MV)	97.02%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: FDND | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$9,567,521
Std Options (DAN)	\$1,267,900
Std Options (MV)	\$-27,500

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	9,567,521
Total Option Delta Notional Value (DAN)	1,267,900
Total T-Bill Value	3,367,985
Total Cash Value	74,914
Denominator (DAN)	13,010,420
Numerator (DAN)	12,935,505
Formula Result (DAN)	99.42%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-27,500
Denominator (MV)	13,010,420
Numerator (MV)	12,935,505
Formula Result (MV)	99.42%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: FGSI | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$2,094,186
Std Options (DAN)	\$275,555
Std Options (MV)	\$-6,465

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	2,094,186
Total Option Delta Notional Value (DAN)	275,555
Total T-Bill Value	3,367,985
Total Cash Value	38,573
Denominator (DAN)	5,776,298
Numerator (DAN)	5,737,725
Formula Result (DAN)	99.33%
Options in Scope for 80%?	True
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-6,465
Denominator (MV)	5,494,279
Numerator (MV)	5,455,705
Formula Result (MV)	99.30%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: HE3B1 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$39,028,528
Std Options (DAN)	\$16,210,338
Std Options (MV)	\$14,842,165

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	39,028,528
Total Option Delta Notional Value (DAN)	16,210,338
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	42,396,513
Numerator (DAN)	42,396,513

Formula Result (DAN)

	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	14,842,165
Denominator (MV)	42,396,513
Numerator (MV)	42,396,513
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: HE3B2 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$21,240,554
Std Options (DAN)	\$-1,446,482
Std Options (MV)	\$7,617,997

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	21,240,554
Total Option Delta Notional Value (DAN)	-1,446,482
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	24,608,539
Numerator (DAN)	24,608,539
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	7,617,997
Denominator (MV)	24,608,539
Numerator (MV)	24,608,539
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: KNG | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985

Equity



	\$3,603,040,150
Std Options (DAN)	\$318,142,493
Std Options (MV)	\$-22,874,181

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	3,603,040,150
Total Option Delta Notional Value (DAN)	318,142,493
Total T-Bill Value	3,367,985
Total Cash Value	30,770,587
Denominator (DAN)	3,955,321,215
Numerator (DAN)	3,924,550,628
Formula Result (DAN)	99.22%
Options in Scope for 80%?	True
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-22,874,181
Denominator (MV)	3,614,304,541
Numerator (MV)	3,583,533,954
Formula Result (MV)	99.15%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P20127 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$94,260,215
Std Options (DAN)	\$-1,942,230
Std Options (MV)	\$16,393,940

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	94,260,215
Total Option Delta Notional Value (DAN)	-1,942,230
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	97,628,199
Numerator (DAN)	97,628,199
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	16,393,940

Denominator (MV)

	97,628,199
Numerator (MV)	97,628,199
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P21026 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$22,110,192
Std Options (DAN)	\$1,891,189
Std Options (MV)	\$3,620,505

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	22,110,192
Total Option Delta Notional Value (DAN)	1,891,189
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	25,478,177
Numerator (DAN)	25,478,177
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	3,620,505
Denominator (MV)	25,478,177
Numerator (MV)	25,478,177
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P2726 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$33,530,674
Std Options (DAN)	\$2,505,018
Std Options (MV)	\$3,643,908

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	33,530,674
Total Option Delta Notional Value (DAN)	2,505,018
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	36,898,659
Numerator (DAN)	36,898,659
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	3,643,908
Denominator (MV)	36,898,659
Numerator (MV)	36,898,659
Formula Result (MV)	100.00%

Footnotes:

- \* Note: Some funds' 80% policies include the options positions while others only include equity exposure.
- \* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P30128 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$35,861,115
Std Options (DAN)	\$4,208,211
Std Options (MV)	\$10,654,802

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	35,861,115
Total Option Delta Notional Value (DAN)	4,208,211
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	39,229,100
Numerator (DAN)	39,229,100
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	10,654,802
Denominator (MV)	39,229,100
Numerator (MV)	39,229,100
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.  
\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P31027 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$14,083,707
Std Options (DAN)	\$3,600,735
Std Options (MV)	\$4,349,766

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	14,083,707
Total Option Delta Notional Value (DAN)	3,600,735
Total T-Bill Value	3,367,985
Total Cash Value	0
Denominator (DAN)	17,451,691
Numerator (DAN)	17,451,691
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	4,349,766
Denominator (MV)	17,451,691
Numerator (MV)	17,451,691
Formula Result (MV)	100.00%

Footnotes:  
\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.  
\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: P3727 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$73,365,725
Std Options (DAN)	\$13,145,121
Std Options (MV)	\$16,751,079

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	73,365,725
Total Option Delta Notional Value (DAN)	13,145,121

Total T-Bill Value

	3,367,985
Total Cash Value	0
Denominator (DAN)	76,733,710
Numerator (DAN)	76,733,710
Formula Result (DAN)	100.00%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	16,751,079
Denominator (MV)	76,733,710
Numerator (MV)	76,733,710
Formula Result (MV)	100.00%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: R21126 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$50,354,431
Std Options (DAN)	\$5,719,049
Std Options (MV)	\$8,505,111

Fund: RDVI | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$2,432,227,933
Std Options (DAN)	\$0
Std Options (MV)	\$-7,005,376

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	2,432,227,933
Total Option Delta Notional Value (DAN)	0
Total T-Bill Value	3,367,985
Total Cash Value	19,009,469
Denominator (DAN)	2,454,605,387
Numerator (DAN)	2,435,595,918
Formula Result (DAN)	99.23%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS

Total Option Market Value



	-7,005,376
Denominator (MV)	2,454,605,387
Numerator (MV)	2,435,595,918
Formula Result (MV)	99.23%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: SDVD | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$659,123,330
Std Options (DAN)	\$0
Std Options (MV)	\$-1,573,880

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	659,123,330
Total Option Delta Notional Value (DAN)	0
Total T-Bill Value	3,367,985
Total Cash Value	5,318,136
Denominator (DAN)	667,809,451
Numerator (DAN)	662,491,315
Formula Result (DAN)	99.20%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-1,573,880
Denominator (MV)	667,809,451
Numerator (MV)	662,491,315
Formula Result (MV)	99.20%

Footnotes:

\* Note: Some funds' 80% policies include the options positions while others only include equity exposure.

\* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: TDVI | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$183,152,532
Std Options (DAN)	\$0
Std Options (MV)	\$-447,488

Prospectus 80Pct Policy

Metric	Value
Prospectus 80% Compliance (DAN)	PASS
Total Equity Market Value	183,152,532
Total Option Delta Notional Value (DAN)	0
Total T-Bill Value	3,367,985
Total Cash Value	1,457,436
Denominator (DAN)	187,977,953
Numerator (DAN)	186,520,517
Formula Result (DAN)	99.22%
Options in Scope for 80%?	False
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Prospectus 80% Compliance (Market Value)	PASS
Total Option Market Value	-447,488
Denominator (MV)	187,977,953
Numerator (MV)	186,520,517
Formula Result (MV)	99.22%

Footnotes:

- \* Note: Some funds' 80% policies include the options positions while others only include equity exposure.
- \* CCET = Cash, Cash Equivalents, and T-bills (less than 1-year maturity).

Fund: TR2B1 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$126,568,145
Std Options (DAN)	\$36,791,863
Std Options (MV)	\$32,618,638

Fund: TR2B2 | Date: 2025-10-24

Metric	Value
Cash	\$0
Treasury	\$3,367,985
Equity	\$146,185,919
Std Options (DAN)	\$-8,818,076
Std Options (MV)	\$45,611,185