

**Mid-Cap 1.5x Strategy Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2020

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 57.9%</b>		
<b>Financial - 14.0%</b>		
Medical Properties Trust, Inc. REIT	2,117	\$ 39,800
Brown & Brown, Inc.	943	38,437
Camden Property Trust REIT	390	35,576
RenaissanceRe Holdings Ltd.	202	34,548
CyrusOne, Inc. REIT	462	33,611
Alleghany Corp.	57	27,881
SEI Investments Co.	497	27,325
Omega Healthcare Investors, Inc. REIT	909	27,025
Kilroy Realty Corp. REIT	424	24,889
National Retail Properties, Inc. REIT	689	24,446
Commerce Bancshares, Inc.	402	23,907
Lamar Advertising Co. — Class A REIT	346	23,099
Signature Bank	215	22,988
Prosperity Bancshares, Inc.	371	22,030
First American Financial Corp.	446	21,417
Jones Lang LaSalle, Inc.	207	21,416
Reinsurance Group of America, Inc. — Class A	272	21,336
STORE Capital Corp. REIT	892	21,239
East West Bancorp, Inc.	567	20,548
Douglas Emmett, Inc. REIT	661	20,266
First Industrial Realty Trust, Inc. REIT	510	19,604
CoreSite Realty Corp. REIT	161	19,491
American Campus Communities, Inc. REIT	551	19,263
Primerica, Inc.	163	19,006
New York Community Bancorp, Inc.	1,859	18,962
American Financial Group, Inc.	298	18,911
Old Republic International Corp.	1,145	18,675
EastGroup Properties, Inc. REIT	156	18,503
TCF Financial Corp.	609	17,917
Life Storage, Inc. REIT	188	17,851
Kemper Corp.	246	17,840
Cousins Properties, Inc. REIT	595	17,749
Eaton Vance Corp.	457	17,640
Cullen/Frost Bankers, Inc.	228	17,034
Legg Mason, Inc.	335	16,666
First Financial Bankshares, Inc.	569	16,438
Essent Group Ltd.	443	16,067
Healthcare Realty Trust, Inc. REIT	540	15,817
Highwoods Properties, Inc. REIT	416	15,529
Hudson Pacific Properties, Inc. REIT	614	15,448
Hanover Insurance Group, Inc.	152	15,402
Brixmor Property Group, Inc. REIT	1,188	15,230
Spirit Realty Capital, Inc. REIT	412	14,362
Physicians Realty Trust REIT	812	14,226
United Bankshares, Inc.	510	14,107
Jefferies Financial Group, Inc.	905	14,073
Affiliated Managers Group, Inc.	188	14,017
JBG SMITH Properties REIT	471	13,928
Rayonier, Inc. REIT	555	13,758
RLI Corp.	160	13,136
Stifel Financial Corp.	275	13,043
Janus Henderson Group plc	615	13,013
Interactive Brokers Group, Inc. — Class A	308	12,865
Selective Insurance Group, Inc.	239	12,605
Glacier Bancorp, Inc.	355	12,528
First Horizon National Corp.	1,250	12,450
Valley National Bancorp	1,569	12,270
Synovus Financial Corp.	590	12,113
Pinnacle Financial Partners, Inc.	286	12,009
Sabra Health Care REIT, Inc. REIT	824	11,890
Corporate Office Properties Trust REIT	449	11,378
Bank OZK	483	11,336
PS Business Parks, Inc. REIT	80	10,592
SLM Corp.	1,503	10,566
Brighthouse Financial, Inc.*	376	10,460
Webster Financial Corp.	361	10,328
EPR Properties REIT	310	10,270
PotlatchDeltic Corp. REIT	267	10,154
Wintrust Financial Corp.	230	10,033
Bank of Hawaii Corp.	160	9,826
FNB Corp.	1,294	9,705
Evercore, Inc. — Class A	162	9,545
Home BancShares, Inc.	615	9,459
Umpqua Holdings Corp.	882	9,384
Park Hotels & Resorts, Inc. REIT	944	9,336
Taubman Centers, Inc. REIT	247	9,327
PacWest Bancorp	467	9,204
Sterling Bancorp	779	9,130
Weingarten Realty Investors REIT	482	9,124
Federated Hermes, Inc. — Class B	384	9,101
LendingTree, Inc.*, <sup>1</sup>	31	8,976
CNO Financial Group, Inc.	575	8,953
BancorpSouth Bank	389	8,846
UMB Financial Corp.	170	8,763
Associated Banc-Corp.	616	8,427
CIT Group, Inc.	394	8,168
Washington Federal, Inc.	303	8,132
Cathay General Bancorp	303	7,969
Alliance Data Systems Corp.	170	7,671
Hancock Whitney Corp.	346	7,335
Pebblebrook Hotel Trust REIT	524	7,158
International Bancshares Corp.	223	7,140
Fulton Financial Corp.	648	6,823
Texas Capital Bancshares, Inc.*	202	6,236
Trustmark Corp.	254	6,228
GEO Group, Inc. REIT	486	5,749
Mack-Cali Realty Corp. REIT	363	5,550
Urban Edge Properties REIT	443	5,258
Navient Corp.	683	4,802
Service Properties Trust REIT	659	4,672
Genworth Financial, Inc. — Class A*	2,017	4,659
CoreCivic, Inc. REIT	479	4,483
Mercury General Corp.	108	4,401

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<b>COMMON STOCKS<sup>†</sup> - 57.9% (continued)</b>		
<b>Financial - 14.0% (continued)</b>		
Macerich Co. REIT <sup>1</sup>	466	\$ 4,180
<b>Total Financial</b>		<u>1,512,057</u>
<b>Industrial - 11.4%</b>		
Trimble, Inc.*	1,001	43,233
Cognex Corp.	688	41,087
Nordson Corp.	206	39,080
Lennox International, Inc.	139	32,386
Graco, Inc.	667	32,009
Generac Holdings, Inc.*	251	30,605
Trex Company, Inc.*	232	30,176
AptarGroup, Inc.	257	28,779
XPO Logistics, Inc.*	365	28,196
Hubbell, Inc.	217	27,203
Carlisle Companies, Inc.	220	26,327
Universal Display Corp.	170	25,435
Gentex Corp.	981	25,280
Axon Enterprise, Inc.*	251	24,631
AECOM*	641	24,089
Owens Corning	432	24,088
Donaldson Company, Inc.	505	23,492
Arrow Electronics, Inc.*	315	21,637
Sonoco Products Co.	402	21,021
Stericycle, Inc.*	366	20,488
Knight-Swift Transportation Holdings, Inc.	490	20,438
ITT, Inc.	346	20,324
Lincoln Electric Holdings, Inc.	238	20,049
SYNNEX Corp.	165	19,762
Oshkosh Corp.	273	19,552
National Instruments Corp.	471	18,233
MDU Resources Group, Inc.	803	17,811
Jabil, Inc.	550	17,644
Woodward, Inc.	227	17,604
Middleby Corp.*	223	17,604
Mercury Systems, Inc.*	223	17,541
Landstar System, Inc.	153	17,183
Tetra Tech, Inc.	216	17,090
II-VI, Inc.*	351	16,574
Littelfuse, Inc.	97	16,551
MSA Safety, Inc.	143	16,365
TopBuild Corp.*	134	15,245
Hexcel Corp.*	335	15,149
Acuity Brands, Inc.	158	15,127
Curtiss-Wright Corp.	167	14,910
EMCOR Group, Inc.	219	14,485
Regal Beloit Corp.	162	14,146
AGCO Corp.	249	13,809
Kirby Corp.*	241	12,908
KBR, Inc.	570	12,853
Coherent, Inc.*	97	12,705
Timken Co.	270	12,282
Clean Harbors, Inc.*	204	12,236
Energizer Holdings, Inc.	255	12,110
Eagle Materials, Inc.	167	11,727
nVent Electric plc	626	11,725
Crane Co.	197	11,714
Louisiana-Pacific Corp.	450	11,542
Avnet, Inc.	396	11,043
EnerSys	170	10,945
MasTec, Inc.*	233	10,455
Silgan Holdings, Inc.	311	10,073
Werner Enterprises, Inc.	230	10,012
Valmont Industries, Inc.	85	9,658
Kennametal, Inc.	332	9,532
Colfax Corp.*	336	9,374
GATX Corp.	140	8,537
Visay Intertechnology, Inc.	531	8,108
Ryder System, Inc.	215	8,065
Trinity Industries, Inc.	378	8,048
Fluor Corp.	611	7,381
O-I Glass, Inc.	626	5,622
Worthington Industries, Inc.	147	5,483
Dycom Industries, Inc.*	127	5,193
Belden, Inc.	153	4,980
Terex Corp.	255	4,787
Greif, Inc. — Class A	106	3,647
<b>Total Industrial</b>		<u>1,235,183</u>
<b>Consumer, Non-cyclical - 10.6%</b>		
Catalent, Inc.*	651	47,718
Masimo Corp.*	199	45,370
Molina Healthcare, Inc.*	237	42,181
Bio-Techne Corp.	153	40,403
Charles River Laboratories International, Inc.*	198	34,521
Quidel Corp.*	153	34,232
Hill-Rom Holdings, Inc.	267	29,311
Exelixis, Inc.*	1,229	29,177
Chemed Corp.	64	28,869
WEX, Inc.*	174	28,712
Service Corporation International	713	27,728
Amedisys, Inc.*	130	25,810
PRA Health Sciences, Inc.*	254	24,712
Encompass Health Corp.	398	24,648
Penumbra, Inc.*	132	23,604
Repligen Corp.*	189	23,362
Post Holdings, Inc.*	257	22,518
Ingredion, Inc.	267	22,161
CoreLogic, Inc.	318	21,376
United Therapeutics Corp.*	176	21,296
Paylocity Holding Corp.*	144	21,008
Boston Beer Company, Inc. — Class A*	39	20,929
LHC Group, Inc.*	119	20,744
Helen of Troy Ltd.*	101	19,045
Haemonetics Corp.*	202	18,091
Arrowhead Pharmaceuticals, Inc.*	408	17,622
Flowers Foods, Inc.	771	17,240
Grand Canyon Education, Inc.*	190	17,201
FTI Consulting, Inc.*	149	17,068
HealthEquity, Inc.*	286	16,780
Nektar Therapeutics*	713	16,513
Darling Ingredients, Inc.*	657	16,175
ManpowerGroup, Inc.	232	15,950
Syneos Health, Inc.*	250	14,563
Globus Medical, Inc. — Class A*	303	14,456
ICU Medical, Inc.*	77	14,192
ASGN, Inc.*	210	14,003
Strategic Education, Inc.	89	13,675
Integra LifeSciences Holdings Corp.*	282	13,251

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	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 57.9% (continued)</b>		
<b>Consumer, Non-cyclical - 10.6% (continued)</b>		
Aaron's, Inc.	270	\$ 12,258
Lancaster Colony Corp.	79	12,244
Sprouts Farmers Market, Inc.*	472	12,078
NuVasive, Inc.*	205	11,411
LiveRamp Holdings, Inc.*	262	11,127
Grocery Outlet Holding Corp.*	255	10,404
Hain Celestial Group, Inc.*	315	9,926
TreeHouse Foods, Inc.*	226	9,899
Insperty, Inc.	146	9,450
LivaNova plc*	195	9,386
Brink's Co.	202	9,193
Sanderson Farms, Inc.	79	9,155
Acadia Healthcare Company, Inc.*	356	8,943
Sabre Corp.	1,104	8,898
Tenet Healthcare Corp.*	420	7,606
Patterson Companies, Inc.	345	7,590
Prestige Consumer Healthcare, Inc.*	201	7,549
Ligand Pharmaceuticals, Inc. — Class B <sup>*,1</sup>	64	7,158
Edgewell Personal Care Co.*	218	6,793
Cantel Medical Corp.	149	6,590
Adtalem Global Education, Inc.*	208	6,479
MEDNAX, Inc.*	342	5,848
Avanos Medical, Inc.*	191	5,614
Graham Holdings Co. — Class B	16	5,483
Avis Budget Group, Inc. <sup>*,1</sup>	215	4,921
WW International, Inc.*	187	4,746
Deluxe Corp.	168	3,955
Pilgrim's Pride Corp.*	208	3,513
Tootsie Roll Industries, Inc. <sup>1</sup>	69	2,365
<b>Total Consumer, Non-cyclical</b>		<b>1,146,797</b>
<b>Consumer, Cyclical - 8.1%</b>		
Pool Corp.	159	43,227
Toro Co.	429	28,460
Caesars Entertainment Corp.*	2,247	27,256
Williams-Sonoma, Inc.	311	25,505
Five Below, Inc.*	223	23,841
Lear Corp.	218	23,766
Thor Industries, Inc.	221	23,543
Watsco, Inc.	131	23,279
Ollie's Bargain Outlet Holdings, Inc.*	227	22,167
Deckers Outdoor Corp.*	112	21,996
Casey's General Stores, Inc.	147	21,979
Dunkin' Brands Group, Inc.	329	21,461
Polaris, Inc.	230	21,287
Scotts Miracle-Gro Co. — Class A	157	21,112
Brunswick Corp.	316	20,227
Churchill Downs, Inc.	141	18,774
BJ's Wholesale Club Holdings, Inc.*	494	18,411
Skechers USA, Inc. — Class A*	546	17,133
RH <sup>†</sup>	66	16,427
Wyndham Hotels & Resorts, Inc.	373	15,897
Penn National Gaming, Inc.*	518	15,820
Wendy's Co.	713	15,529
Toll Brothers, Inc.	463	15,089
Harley-Davidson, Inc.	613	14,571
Carter's, Inc.	175	14,122
Texas Roadhouse, Inc. — Class A	261	13,721
Mattel, Inc.*	1,390	13,441
MSC Industrial Direct Company, Inc. — Class A	182	13,251
Eldorado Resorts, Inc. <sup>*,1</sup>	329	13,180
Tempur Sealy International, Inc.*	173	12,448
Foot Locker, Inc.	417	12,160
Marriott Vacations Worldwide Corp.	146	12,003
JetBlue Airways Corp.*	1,081	11,783
FirstCash, Inc.	166	11,202
Dick's Sporting Goods, Inc.	261	10,769
KB Home	349	10,707
Cracker Barrel Old Country Store, Inc.	95	10,536
Taylor Morrison Home Corp. — Class A*	519	10,012
Choice Hotels International, Inc.	126	9,942
Wyndham Destinations, Inc.	341	9,609
Univar, Inc.*	555	9,357
Columbia Sportswear Co.	113	9,106
AutoNation, Inc.*	230	8,643
Goodyear Tire & Rubber Co.	932	8,337
Nu Skin Enterprises, Inc. — Class A	207	7,914
TRI Pointe Group, Inc.*	522	7,668
Visteon Corp.*	111	7,603
Healthcare Services Group, Inc.	298	7,289
KAR Auction Services, Inc.	518	7,128
Papa John's International, Inc.	89	7,067
Dana, Inc.	579	7,058
American Eagle Outfitters, Inc.	623	6,791
Jack in the Box, Inc.	91	6,742
Nordstrom, Inc. <sup>1</sup>	434	6,723
Boyd Gaming Corp.	321	6,709
World Fuel Services Corp.	254	6,543
Six Flags Entertainment Corp.	316	6,070
Adient plc*	350	5,747
Sally Beauty Holdings, Inc.*	452	5,664
Herman Miller, Inc.	235	5,548
HNI Corp.	171	5,228
Cinemark Holdings, Inc.	429	4,955
Delphi Technologies plc*	346	4,917
Urban Outfitters, Inc.*	282	4,292
Scientific Games Corp. — Class A*	220	3,401
<b>Total Consumer, Cyclical</b>		<b>872,143</b>
<b>Technology - 5.0%</b>		
Teradyne, Inc.	664	56,115
Fair Isaac Corp.*	116	48,493
Monolithic Power Systems, Inc.	167	39,579
PTC, Inc.*	417	32,438
Ceridian HCM Holding, Inc.*	407	32,263
Cree, Inc.*	433	25,629
MKS Instruments, Inc.	219	24,800
Lumentum Holdings, Inc.*	300	24,429
Manhattan Associates, Inc.*	254	23,927

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June 30, 2020

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 57.9% (continued)</b>		
<b>Technology - 5.0% (continued)</b>		
CACI International, Inc. — Class A *	100	\$ 21,688
CDK Global, Inc.	487	20,172
Silicon Laboratories, Inc.*	175	17,547
MAXIMUS, Inc.	246	17,331
Cabot Microelectronics Corp.	116	16,187
Science Applications International Corp.	198	15,380
Cirrus Logic, Inc.*	234	14,457
Qualys, Inc.*	134	13,938
Semtech Corp.*	261	13,629
Perspecta, Inc.	547	12,707
ACI Worldwide, Inc.*	465	12,550
J2 Global, Inc.*	182	11,504
Blackbaud, Inc.	199	11,359
Teradata Corp.*	435	9,048
NCR Corp.*	512	8,868
Synaptics, Inc.*	136	8,176
CommVault Systems, Inc.*	170	6,579
NetScout Systems, Inc.*	255	6,518
<b>Total Technology</b>		<b>545,311</b>
<b>Communications - 2.8%</b>		
Etsy, Inc.*	476	50,566
FactSet Research Systems, Inc.	151	49,599
Cable One, Inc.	21	37,272
Ciena Corp.*	616	33,363
GrubHub, Inc.*	368	25,870
New York Times Co. — Class A	578	24,293
LogMeIn, Inc.	194	16,445
TEGNA, Inc.	876	9,759
ViaSat, Inc.*	234	8,979
World Wrestling Entertainment, Inc. — Class A	186	8,082
Telephone & Data Systems, Inc.	391	7,773
TripAdvisor, Inc.	404	7,680
InterDigital, Inc.	123	6,965
John Wiley & Sons, Inc. — Class A	175	6,825
Yelp, Inc. — Class A*	262	6,060
AMC Networks, Inc. — Class A*	162	3,789
<b>Total Communications</b>		<b>303,320</b>
<b>Basic Materials - 2.4%</b>		
RPM International, Inc.	519	38,956
Royal Gold, Inc.	263	32,696
Reliance Steel & Aluminum Co.	254	24,112
Steel Dynamics, Inc.	843	21,994
Ashland Global Holdings, Inc.	242	16,722
Valvoline, Inc.	741	14,324
NewMarket Corp.	29	11,614
Chemours Co.	658	10,100
Commercial Metals Co.	477	9,731
PolyOne Corp.	366	9,600
Sensient Technologies Corp.	170	8,867
Ingevity Corp.*	165	8,674
Cabot Corp.	226	8,373
Olin Corp.	632	7,262
Compass Minerals International, Inc.	136	6,630
Minerals Technologies, Inc.	137	6,430
United States Steel Corp. <sup>1</sup>	882	6,368
Allegheny Technologies, Inc.*	507	5,167
Carpenter Technology Corp.	208	5,050
Domtar Corp.	221	4,665
<b>Total Basic Materials</b>		<b>257,335</b>
<b>Utilities - 2.2%</b>		
Essential Utilities, Inc.	893	37,720
UGI Corp.	834	26,521
OGE Energy Corp.	802	24,349
IDACORP, Inc.	202	17,649
ONE Gas, Inc.	212	16,335
Hawaiian Electric Industries, Inc.	437	15,758
Southwest Gas Holdings, Inc.	221	15,260
National Fuel Gas Co.	362	15,179
Black Hills Corp.	251	14,222
Spire, Inc.	205	13,470
New Jersey Resources Corp.	384	12,538
PNM Resources, Inc.	319	12,262
ALLETE, Inc.	208	11,359
NorthWestern Corp.	202	11,013
<b>Total Utilities</b>		<b>243,635</b>
<b>Energy - 1.4%</b>		
SolarEdge Technologies, Inc.*	199	27,617
Enphase Energy, Inc.*	326	15,508
First Solar, Inc.*	306	15,147
Equitrans Midstream Corp.	1,628	13,529
Murphy USA, Inc.*	110	12,385
Equities Corp.	1,024	12,186
Cimarex Energy Co.	409	11,243
WPX Energy, Inc.*	1,636	10,438
Murphy Oil Corp. <sup>1</sup>	585	8,073
ChampionX Corp.*	744	7,261
CNX Resources Corp.*	750	6,488
Antero Midstream Corp.	1,126	5,742
Transocean Ltd.* <sup>1</sup>	2,315	4,236
PBF Energy, Inc. — Class A	409	4,188
<b>Total Energy</b>		<b>154,041</b>
<b>Total Common Stocks</b>		<b>6,269,822</b>
(Cost \$5,410,083)		
<b>MUTUAL FUNDS<sup>†</sup> - 13.0%</b>		
Guggenheim Strategy Fund II <sup>2</sup>	30,443	752,866
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	65,566	650,419
<b>Total Mutual Funds</b>		<b>1,403,285</b>
(Cost \$1,403,444)		
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 10.8%</b>		
U.S. Treasury Bills		
0.15% due 09/17/20 <sup>3,4</sup>	\$ 600,000	599,812
0.16% due 09/17/20 <sup>3,4</sup>	400,000	399,874
0.15% due 07/23/20 <sup>4,5</sup>	166,000	165,988
<b>Total U.S. Treasury Bills</b>		<b>1,165,674</b>
(Cost \$1,165,636)		

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	Face Amount	Value
<b>FEDERAL AGENCY NOTES<sup>††</sup> - 4.6%</b>		
Federal Farm Credit Bank		
0.42% (3 Month U.S. Treasury Bill Rate + 0.27%, Rate Floor: 0.00%) due 05/16/22 <sup>6</sup>	\$ 500,000	\$ 500,949
<b>Total Federal Agency Notes</b>		<b>500,949</b>
(Cost \$499,716)		
<b>REPURCHASE AGREEMENTS<sup>††,7</sup> - 12.0%</b>		
J.P. Morgan Securities LLC		
issued 06/30/20 at 0.07%		
due 07/01/20 <sup>3</sup>	722,651	722,651
BofA Securities, Inc.		
issued 06/30/20 at 0.07%		
due 07/01/20 <sup>3</sup>	299,282	299,282
Barclays Capital, Inc.		
issued 06/30/20 at 0.07%		
due 07/01/20 <sup>3</sup>	281,326	281,326
<b>Total Repurchase Agreements</b>		<b>1,303,259</b>
(Cost \$1,303,259)		
<b>Shares</b>		
<b>SECURITIES LENDING COLLATERAL<sup>†,8</sup> - 0.4%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 0.06% <sup>9</sup>	38,850	38,850
<b>Total Securities Lending Collateral</b>		<b>38,850</b>
(Cost \$38,850)		
<b>Total Investments - 98.7%</b>		<b>10,681,839</b>
(Cost \$9,820,988)		<b>135,341</b>
<b>Other Assets &amp; Liabilities, net - 1.3%</b>		<b>10,817,180</b>
<b>Total Net Assets - 100.0%</b>		<b>10,817,180</b>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation <sup>**</sup>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
S&P MidCap 400 Index Mini Futures Contracts	9	Sep 2020	\$ 1,600,200	\$ (21,228)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	S&P MidCap 400 Index	0.46% (1 Week USD LIBOR + 0.35%)	At Maturity	07/30/20	3,612	\$ 6,441,264	\$ 105,368
Goldman Sachs International	S&P MidCap 400 Index	0.51% (1 Week USD LIBOR + 0.40%)	At Maturity	07/28/20	584	1,041,783	37,325
BNP Paribas	S&P MidCap 400 Index	0.63% (1 Month USD LIBOR + 0.45%)	At Maturity	07/29/20	519	925,346	22,445
						<b>\$ 8,408,393</b>	<b>\$ 165,138</b>

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at June 30, 2020.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at June 30, 2020.

<sup>4</sup> Rate indicated is the effective yield at the time of purchase.

<sup>5</sup> All or a portion of this security is pledged as futures collateral at June 30, 2020.

**Mid-Cap 1.5x Strategy Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2020

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- <sup>6</sup> Variable rate security. Rate indicated is the rate effective at June 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- <sup>7</sup> Repurchase Agreements.
- <sup>8</sup> Securities lending collateral.
- <sup>9</sup> Rate indicated is the 7-day yield as of June 30, 2020.

LIBOR — London Interbank Offered Rate  
plc — Public Limited Company  
REIT — Real Estate Investment Trust