

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

December 31, 2020

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 64.9%</b>		
<b>Financial - 15.3%</b>		
Medical Properties Trust, Inc. REIT	2,398	\$ 52,252
Brown & Brown, Inc.	1,055	50,017
Camden Property Trust REIT	436	43,565
CyrusOne, Inc. REIT	539	39,428
Alleghany Corp.	64	38,636
RenaissanceRe Holdings Ltd.	227	37,641
Omega Healthcare Investors, Inc. REIT	1,016	36,901
STORE Capital Corp. REIT	1,057	35,917
Reinsurance Group of America, Inc. — Class A	304	35,234
Eaton Vance Corp.	511	34,712
Jones Lang LaSalle, Inc.*	230	34,125
Signature Bank	240	32,470
Lamar Advertising Co. — Class A REIT	387	32,206
East West Bancorp, Inc.	633	32,099
National Retail Properties, Inc. REIT	777	31,795
First Horizon National Corp.	2,482	31,670
Commerce Bancshares, Inc.	472	31,014
SEI Investments Co.	537	30,861
Prosperity Bancshares, Inc.	414	28,715
Rexford Industrial Realty, Inc. REIT	584	28,680
American Financial Group, Inc.	315	27,600
Kilroy Realty Corp. REIT	469	26,921
American Campus Communities, Inc. REIT	616	26,346
Life Storage, Inc. REIT	217	25,908
First American Financial Corp.	500	25,815
Apartment Income REIT Corp.*	666	25,581
TCF Financial Corp.	682	25,248
Old Republic International Corp.	1,265	24,933
EastGroup Properties, Inc. REIT	177	24,437
First Industrial Realty Trust, Inc. REIT	577	24,309
CoreSite Realty Corp. REIT	191	23,928
Primerica, Inc.	176	23,572
Stifel Financial Corp.	462	23,287
First Financial Bankshares, Inc.	636	23,007
Jefferies Financial Group, Inc.	926	22,780
Cousins Properties, Inc. REIT	665	22,278
Interactive Brokers Group, Inc. — Class A	361	21,992
Brixmor Property Group, Inc. REIT	1,327	21,962
New York Community Bancorp, Inc.	2,076	21,902
Pinnacle Financial Partners, Inc.	339	21,832
Cullen/Frost Bankers, Inc.	250	21,807
Essent Group Ltd.	503	21,730
Janus Henderson Group plc	666	21,652
Douglas Emmett, Inc. REIT	738	21,535
Synovus Financial Corp.	661	21,397
Kemper Corp.	275	21,128
SLM Corp.	1,679	20,803
Affiliated Managers Group, Inc.	203	20,645
Spirit Realty Capital, Inc. REIT	511	20,527
Evercore, Inc. — Class A	182	19,954
Glacier Bancorp, Inc.	427	19,646
Hanover Insurance Group, Inc.	167	19,526
MGIC Investment Corp.	1,515	19,013
Kinsale Capital Group, Inc.	95	19,012
United Bankshares, Inc.	581	18,824
RLI Corp.	177	18,435
Highwoods Properties, Inc. REIT	465	18,428
Park Hotels & Resorts, Inc. REIT	1,054	18,076
Healthcare Realty Trust, Inc. REIT	609	18,026
Rayonier, Inc. REIT	611	17,951
Selective Insurance Group, Inc.	268	17,951
Valley National Bancorp	1,807	17,618
Webster Financial Corp.	404	17,029
Bank OZK	541	16,917
Physicians Realty Trust REIT	932	16,590
Hudson Pacific Properties, Inc. REIT	681	16,358
PROG Holdings, Inc.	302	16,269
Sabra Health Care REIT, Inc.	926	16,085
Alliance Data Systems Corp.	214	15,857
CIT Group, Inc.	441	15,832
Wintrust Financial Corp.	258	15,761
Sterling Bancorp	870	15,642
JBG SMITH Properties REIT	498	15,572
PotlatchDeltic Corp. REIT	299	14,956
Umpqua Holdings Corp.	985	14,913
Brighthouse Financial, Inc.*	400	14,482
CNO Financial Group, Inc.	622	13,827
FNB Corp.	1,444	13,718
Bank of Hawaii Corp.	179	13,715
Texas Capital Bancshares, Inc.*	226	13,447
LendingTree, Inc.*	49	13,416
UMB Financial Corp.	193	13,315
PacWest Bancorp	523	13,284
Home BancShares, Inc.	680	13,246
Hancock Whitney Corp.	387	13,166
Corporate Office Properties Trust REIT	502	13,092
Federated Hermes, Inc. — Class B	422	12,192
PS Business Parks, Inc. REIT	90	11,958
BancorpSouth Bank	431	11,827
Associated Banc-Corp.	687	11,713
Weingarten Realty Investors REIT	539	11,680
Pebblebrook Hotel Trust REIT	586	11,017
EPR Properties REIT	334	10,855
Cathay General Bancorp	335	10,784
International Bancshares Corp.	249	9,323
Fulton Financial Corp.	726	9,235
Washington Federal, Inc.	339	8,726
Genworth Financial, Inc. — Class A*	2,264	8,558
Service Properties Trust REIT	737	8,468
Navient Corp.	833	8,180
Trustmark Corp.	284	7,756
Urban Edge Properties REIT	491	6,354
Mercury General Corp.	119	6,213

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<b>COMMON STOCKS<sup>†</sup> - 64.9% (continued)</b>		
<b>Financial - 15.3% (continued)</b>		
Macerich Co. REIT <sup>1</sup>	502	\$ 5,356
<b>Total Financial</b>		<b>2,161,944</b>
<b>Industrial - 13.5%</b>		
Trimble, Inc.*	1,119	74,716
Generac Holdings, Inc.*	281	63,902
Cognex Corp.	781	62,703
Graco, Inc.	750	54,262
XPO Logistics, Inc.*	409	48,753
Nordson Corp.	241	48,429
Toro Co.	480	45,523
Universal Display Corp.	192	44,122
Trex Company, Inc.*	518	43,367
Lennox International, Inc.	156	42,739
AptarGroup, Inc.	290	39,698
Hubbell, Inc.	243	38,100
Builders FirstSource, Inc.*	918	37,464
Carlisle Companies, Inc.	239	37,327
Owens Corning	484	36,668
II-VI, Inc.*	464	35,245
Axon Enterprise, Inc.*	284	34,799
AECOM*	675	33,602
Arrow Electronics, Inc.*	338	32,887
Middleby Corp.*	249	32,101
Woodward, Inc.	261	31,719
Donaldson Company, Inc.	565	31,572
Lincoln Electric Holdings, Inc.	266	30,923
ITT, Inc.	387	29,807
Stericycle, Inc.*	410	28,425
AGCO Corp.	275	28,350
Tetra Tech, Inc.	241	27,903
Littelfuse, Inc.	109	27,758
TopBuild Corp.*	148	27,244
Sonoco Products Co.	449	26,603
Oshkosh Corp.	305	26,251
National Instruments Corp.	587	25,793
Jabil, Inc.	602	25,603
MSA Safety, Inc.	162	24,201
MDU Resources Group, Inc.	897	23,627
Knight-Swift Transportation Holdings, Inc.	562	23,503
Timken Co.	303	23,440
Landstar System, Inc.	172	23,162
EMCOR Group, Inc.	246	22,499
Regal Beloit Corp.	182	22,351
Mercury Systems, Inc.*	251	22,103
Curtiss-Wright Corp.	186	21,641
Acuity Brands, Inc.	165	19,980
KBR, Inc.	638	19,733
Eagle Materials, Inc.	187	18,953
Louisiana-Pacific Corp.	489	18,176
Hexcel Corp.*	374	18,135
Simpson Manufacturing Company, Inc.	194	18,129
nVent Electric plc	761	17,724
Clean Harbors, Inc.*	227	17,275
Colfax Corp.*	451	17,246
Crane Co.	221	17,163
MasTec, Inc.*	251	17,113
Valmont Industries, Inc.	95	16,618
Coherent, Inc.*	109	16,352
EnerSys	191	15,864
Avnet, Inc.	442	15,519
SYNNEX Corp.	184	14,985
Ryder System, Inc.	241	14,884
Kirby Corp.*	269	13,942
Kennametal, Inc.	373	13,518
GATX Corp.	157	13,059
Silgan Holdings, Inc.	351	13,015
Vishay Intertechnology, Inc.	593	12,281
Energizer Holdings, Inc.	261	11,009
Terex Corp.	310	10,816
Dycom Industries, Inc.*	143	10,800
Werner Enterprises, Inc.	260	10,197
Trinity Industries, Inc.	378	9,975
Fluor Corp.	560	8,943
Belden, Inc.	200	8,380
O-I Glass, Inc.	703	8,366
Worthington Industries, Inc.	161	8,266
Greif, Inc. — Class A	118	5,532
<b>Total Industrial</b>		<b>1,912,833</b>
<b>Consumer, Non-cyclical - 11.7%</b>		
Masimo Corp.*	227	60,922
Molina Healthcare, Inc.*	265	56,360
Charles River Laboratories International, Inc.*	223	55,719
Bio-Techne Corp.	173	54,936
Amedisys, Inc.*	147	43,120
Repligen Corp.*	225	43,117
Darling Ingredients, Inc.*	725	41,818
Jazz Pharmaceuticals plc*	249	41,098
Boston Beer Company, Inc. — Class A*	41	40,766
WEX, Inc.*	197	40,096
Service Corporation International	773	37,954
Chemed Corp.	71	37,815
Encompass Health Corp.	445	36,797
PRA Health Sciences, Inc.*	287	36,001
Arrowhead Pharmaceuticals, Inc.*	460	35,296
Paylocity Holding Corp.*	167	34,387
Quidel Corp.*	171	30,720
United Therapeutics Corp.*	199	30,206
LHC Group, Inc.*	141	30,078
Hill-Rom Holdings, Inc.	299	29,293
Exelixis, Inc.*	1,388	27,857
Post Holdings, Inc.*	274	27,677
Haemonetics Corp.*	227	26,956
CoreLogic, Inc.	348	26,907
Penumbra, Inc.* <sup>1</sup>	151	26,425
Helen of Troy Ltd.*	113	25,107
Halozyme Therapeutics, Inc.*	569	24,302
HealthEquity, Inc.*	344	23,980
Ingredion, Inc.	300	23,601
ManpowerGroup, Inc.	257	23,176
Syneos Health, Inc.*	340	23,164
Globus Medical, Inc. — Class A*	341	22,240
LiveRamp Holdings, Inc.*	297	21,738
Integra LifeSciences Holdings Corp.*	317	20,580
Acadia Healthcare Company, Inc.*	398	20,003

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	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 64.9% (continued)</b>		
<b>Consumer, Non-cyclical - 11.7% (continued)</b>		
Flowers Foods, Inc.	880	\$ 19,914
ASGN, Inc.*	237	19,797
Grand Canyon Education, Inc.*	210	19,553
Tenet Healthcare Corp.*	472	18,847
Neogen Corp.*	237	18,794
ICU Medical, Inc.*	87	18,661
Emergent BioSolutions, Inc.*	202	18,099
FTI Consulting, Inc.*	160	17,875
Medpace Holdings, Inc.*	123	17,122
Sabre Corp.*	1,420	17,069
Lancaster Colony Corp.	87	15,984
Brink's Co.	221	15,912
Grocery Outlet Holding Corp.*	383	15,033
Hain Celestial Group, Inc.*	369	14,815
LivaNova plc*	217	14,368
Nektar Therapeutics*	803	13,651
Cantel Medical Corp.	168	13,248
Insperty, Inc.	160	13,027
H&R Block, Inc.	821	13,021
NuVasive, Inc.*	229	12,900
Sanderson Farms, Inc.	89	11,766
Patterson Companies, Inc.	389	11,526
TreeHouse Foods, Inc.*	253	10,750
Sprouts Farmers Market, Inc.*	528	10,613
Strategic Education, Inc.	109	10,391
Avanos Medical, Inc.*	214	9,818
Graham Holdings Co. — Class B	18	9,601
John Wiley & Sons, Inc. — Class A	195	8,904
Coty, Inc. — Class A	1,268	8,901
Avis Budget Group, Inc.*	231	8,616
Edgewell Personal Care Co.	243	8,403
Adtalem Global Education, Inc.*	233	7,910
Prestige Consumer Healthcare, Inc.*	224	7,811
Ligand Pharmaceuticals, Inc. — Class B <sup>*,1</sup>	72	7,161
WW International, Inc.*	210	5,124
Pilgrim's Pride Corp.*	218	4,275
Tootsie Roll Industries, Inc.	77	2,287
<b>Total Consumer, Non-cyclical</b>		<b>1,651,759</b>
<b>Consumer, Cyclical - 9.9%</b>		
Caesars Entertainment, Inc.*	932	69,220
Penn National Gaming, Inc.*	660	57,004
Five Below, Inc.*	250	43,745
IAA, Inc.*	602	39,118
Lear Corp.	244	38,803
Gentex Corp.	1,096	37,187
Scotts Miracle-Gro Co. — Class A	182	36,243
Deckers Outdoor Corp.*	126	36,134
Williams-Sonoma, Inc.	343	34,931
Lithia Motors, Inc. — Class A	117	34,242
Watsco, Inc.	147	33,303
RH*	70	31,326
Churchill Downs, Inc.	159	30,972
Casey's General Stores, Inc.	165	29,472
Kohl's Corp.	705	28,686
Mattel, Inc.*	1,557	27,170
Brunswick Corp.	351	26,760
Marriott Vacations Worldwide Corp.	184	25,248
Harley-Davidson, Inc.	686	25,176
Wyndham Hotels & Resorts, Inc.	417	24,787
Polaris, Inc.	259	24,678
Tempur Sealy International, Inc.*	859	23,193
Thor Industries, Inc.	248	23,061
BJ's Wholesale Club Holdings, Inc.*	614	22,890
Texas Roadhouse, Inc. — Class A	292	22,823
Toll Brothers, Inc.	514	22,343
Skechers USA, Inc. — Class A*	607	21,815
Ollie's Bargain Outlet Holdings, Inc.*	254	20,770
JetBlue Airways Corp.*	1,407	20,458
Fox Factory Holding Corp.*	187	19,768
Foot Locker, Inc.	467	18,885
AutoNation, Inc.*	263	18,355
Carter's, Inc.	195	18,344
Wingstop, Inc.	133	17,629
Wendy's Co.	802	17,580
MSC Industrial Direct Company, Inc. — Class A	205	17,300
Wyndham Destinations, Inc.	384	17,226
Dick's Sporting Goods, Inc.	294	16,526
Avient Corp.	409	16,474
Visteon Corp.*	125	15,690
Boyd Gaming Corp.*	359	15,408
Nordstrom, Inc.*	487	15,199
Taylor Morrison Home Corp. — Class A*	581	14,903
Adient plc*	420	14,604
Univar Solutions, Inc.*	757	14,391
Cracker Barrel Old Country Store, Inc.	106	13,984
Choice Hotels International, Inc.	129	13,768
American Eagle Outfitters, Inc.	669	13,427
KB Home	394	13,207
FirstCash, Inc.	185	12,957
Dana, Inc.	646	12,610
Papa John's International, Inc.	147	12,473
Nu Skin Enterprises, Inc. — Class A	228	12,456
Columbia Sportswear Co.	136	11,884
Six Flags Entertainment Corp.	338	11,526
Goodyear Tire & Rubber Co.	1,043	11,379
KAR Auction Services, Inc.	578	10,757
Scientific Games Corp. — Class A*	251	10,414
TRI Pointe Group, Inc.*	567	9,781
Jack in the Box, Inc.	102	9,466
Healthcare Services Group, Inc.	333	9,357
Herman Miller, Inc.	264	8,923
World Fuel Services Corp.	284	8,849
Cinemark Holdings, Inc. <sup>1</sup>	481	8,374
Urban Outfitters, Inc.*	306	7,834
HNI Corp.	191	6,582
<b>Total Consumer, Cyclical</b>		<b>1,409,848</b>
<b>Technology - 5.5%</b>		
Monolithic Power Systems, Inc.	190	69,584

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December 31, 2020

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 64.9% (continued)</b>		
<b>Technology - 5.5% (continued)</b>		
Fair Isaac Corp.*	130	\$ 66,435
Ceridian HCM Holding, Inc.*	582	62,018
PTC, Inc.*	470	56,217
Cree, Inc.*	494	52,315
MKS Instruments, Inc.	247	37,161
Lumentum Holdings, Inc.*	338	32,043
Manhattan Associates, Inc.*	284	29,871
CDK Global, Inc.	544	28,196
CACI International, Inc. — Class A*	113	28,174
Silicon Laboratories, Inc.*	196	24,959
Science Applications International Corp.	261	24,701
NCR Corp.*	577	21,678
Sailpoint Technologies Holdings, Inc.*	407	21,669
Cirrus Logic, Inc.*	259	21,290
Semtech Corp.*	291	20,978
MAXIMUS, Inc.	275	20,127
ACI Worldwide, Inc.*	522	20,060
CMC Materials, Inc.	130	19,669
J2 Global, Inc.*	192	18,756
Qualys, Inc.*	150	18,281
Concentrix Corp.*	184	18,161
Synaptics, Inc.*	154	14,845
Perspecta, Inc.	612	14,737
Blackbaud, Inc.	222	12,778
CommVault Systems, Inc.*	211	11,683
Teradata Corp.*	489	10,988
NetScout Systems, Inc.*	329	9,021
<b>Total Technology</b>		<b>786,395</b>
<b>Energy - 2.7%</b>		
Enphase Energy, Inc.*	565	99,141
SolarEdge Technologies, Inc.*	229	73,078
Sunrun, Inc.*	698	48,427
First Solar, Inc.*	379	37,491
Cimarex Energy Co.	456	17,105
Equities Corp.	1,233	15,671
Murphy USA, Inc.	119	15,573
WPX Energy, Inc.*	1,807	14,727
Equitrans Midstream Corp.	1,819	14,624
ChampionX Corp.*	832	12,730
CNX Resources Corp.*	1,005	10,854
Antero Midstream Corp.	1,280	9,869
Murphy Oil Corp.	646	7,817
<b>Total Energy</b>		<b>377,107</b>
<b>Basic Materials - 2.3%</b>		
RPM International, Inc.	581	52,743
Reliance Steel & Aluminum Co.	285	34,129
Steel Dynamics, Inc.	894	32,962
Royal Gold, Inc.	294	31,270
Ashland Global Holdings, Inc.	244	19,325
Valvoline, Inc.	829	19,183
Chemours Co.	736	18,245
United States Steel Corp.	986	16,535
Olin Corp.	636	15,620
Sensient Technologies Corp.	190	14,016
Ingevity Corp.*	185	14,010
NewMarket Corp.	33	13,144
Cabot Corp.	253	11,355
Commercial Metals Co.	537	11,030
Minerals Technologies, Inc.	152	9,442
Compass Minerals International, Inc.	152	9,381
Domtar Corp.	247	7,818
<b>Total Basic Materials</b>		<b>330,208</b>
<b>Utilities - 2.0%</b>		
Essential Utilities, Inc.	999	47,243
UGI Corp.	933	32,618
OGE Energy Corp.	895	28,515
IDACORP, Inc.	226	21,703
ONE Gas, Inc.	238	18,271
Hawaiian Electric Industries, Inc.	489	17,306
PNM Resources, Inc.	356	17,276
Black Hills Corp.	281	17,267
National Fuel Gas Co.	407	16,740
Southwest Gas Holdings, Inc.	254	15,431
New Jersey Resources Corp.	430	15,286
Spire, Inc.	231	14,793
ALLETE, Inc.	233	14,432
NorthWestern Corp.	226	13,178
<b>Total Utilities</b>		<b>290,059</b>
<b>Communications - 2.0%</b>		
FactSet Research Systems, Inc.	170	56,525
Cable One, Inc.	24	53,465
Ciena Corp.*	690	36,466
New York Times Co. — Class A	648	33,547
Grubhub, Inc.*	415	30,822
TEGNA, Inc.	981	13,685
TripAdvisor, Inc.*	430	12,376
Yelp, Inc. — Class A*	311	10,160
World Wrestling Entertainment, Inc. — Class A	209	10,043
ViaSat, Inc.*	287	9,370
InterDigital, Inc.	138	8,374
Telephone & Data Systems, Inc.	445	8,264
<b>Total Communications</b>		<b>283,097</b>
<b>Financials - 0.2%</b>		
<b>Total Common Stocks</b>		<b>9,203,250</b>
(Cost \$6,575,374)		
<b>MUTUAL FUNDS<sup>†</sup> - 29.7%</b>		
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	296,259	2,956,660
Guggenheim Strategy Fund II <sup>2</sup>	50,475	1,259,868
<b>Total Mutual Funds</b>		<b>4,216,528</b>
(Cost \$4,203,644)		
	<b>Face</b>	
	<b>Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 9.9%</b>		
U.S. Treasury Bills		
0.09% due 04/01/21 <sup>3,4</sup>	\$ 900,000	899,826
0.08% due 01/28/21 <sup>4,5</sup>	503,000	502,981
<b>Total U.S. Treasury Bills</b>		<b>1,402,807</b>
(Cost \$1,402,772)		

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	Face Amount	Value
<b>FEDERAL AGENCY NOTES<sup>††</sup> - 3.6%</b>		
Federal Farm Credit Bank		
0.37% (3 Month U.S. Treasury Bill Rate + 0.27%, Rate Floor: 0.00%) due 05/16/22 <sup>6</sup>	\$ 500,000	\$ 501,477
<b>Total Federal Agency Notes</b> (Cost \$499,792)		<b>501,477</b>
<b>REPURCHASE AGREEMENTS<sup>††,7</sup> - 59.5%</b>		
J.P. Morgan Securities LLC issued 12/31/20 at 0.06% due 01/04/21 <sup>3</sup>	4,684,688	4,684,688
Barclays Capital, Inc. issued 12/31/20 at 0.06% due 01/04/21 <sup>3</sup>	1,951,692	1,951,692
BofA Securities, Inc. issued 12/31/20 at 0.06% due 01/04/21 <sup>3</sup>	1,807,122	1,807,122
<b>Total Repurchase Agreements</b> (Cost \$8,443,502)		<b>8,443,502</b>
<b>Shares</b>		
<b>SECURITIES LENDING COLLATERAL<sup>†,8</sup> - 0.2%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 0.03% <sup>9</sup>	25,349	25,349
<b>Total Securities Lending Collateral</b> (Cost \$25,349)		<b>25,349</b>
<b>Total Investments - 167.8%</b> (Cost \$21,150,433)		<b>\$ 23,792,913</b>
<b>Other Assets &amp; Liabilities, net - (67.8)%</b>		<b>(9,612,187)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 14,180,726</b>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation <sup>**</sup>
<b>Equity Futures Contracts Sold Short<sup>†</sup></b>				
S&P MidCap 400 Index Mini Futures Contracts	18	Mar 2021	\$ 4,144,680	\$ 4,684

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Goldman Sachs International	S&P MidCap 400 Index	0.49% (1 Week USD LIBOR + 0.40%)	At Maturity	02/18/21	2,260	\$ 5,212,020	\$ 51,134
BNP Paribas	S&P MidCap 400 Index	0.59% (1 Month USD LIBOR + 0.45%)	At Maturity	02/18/21	479	1,105,459	10,846
Barclays Bank plc	S&P MidCap 400 Index	0.44% (1 Week USD LIBOR + 0.35%)	At Maturity	02/17/21	3,983	9,186,880	(11,549)
						<b>\$ 15,504,359</b>	<b>\$ 50,431</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 December 31, 2020.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at December 31, 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 December 31, 2020.

<sup>6</sup> Variable rate security. Rate indicated is the rate effective at December 31, 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.

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

December 31, 2020

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- <sup>7</sup> Repurchase Agreements.  
<sup>8</sup> Securities lending collateral.  
<sup>9</sup> Rate indicated is the 7-day yield as of December 31, 2020.

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