

SCHEDULE OF INVESTMENTS

March 31, 2021

MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 52.6%					
FINANCIAL - 12.9%					
Signature Bank	227	\$ 51,325	Webster Financial Corp.	359	\$ 19,785
Medical Properties Trust, Inc. REIT	2,306	49,072	Bank OZK	481	19,649
Camden Property Trust REIT	388	42,645	Kemper Corp.	245	19,531
Brown & Brown, Inc.	931	42,556	Spirit Realty Capital, Inc. REIT	457	19,423
East West Bancorp, Inc.	563	41,549	SL Green Realty Corp. REIT	276	19,317
First Horizon Corp.	2,208	37,337	Hanover Insurance Group, Inc.	145	18,772
Jones Lang LaSalle, Inc.*	203	36,345	MGIC Investment Corp.	1,346	18,642
Alleghany Corp.*	56	35,072	Highwoods Properties, Inc. REIT	413	17,734
Reinsurance Group of America, Inc. — Class A	270	34,033	Sterling Bancorp	769	17,702
Omega Healthcare Investors, Inc. REIT	922	33,773	PacWest Bancorp	464	17,702
CyrusOne, Inc. REIT	479	32,438	Rayonier, Inc. REIT	548	17,673
RenaissanceRe Holdings Ltd.	202	32,371	RLI Corp.	158	17,628
Lamar Advertising Co. — Class A REIT	344	32,309	Selective Insurance Group, Inc.	238	17,265
Commerce Bancshares, Inc.	419	32,100	Wintrust Financial Corp.	226	17,131
STORE Capital Corp. REIT	954	31,959	Healthcare Realty Trust, Inc. REIT	556	16,858
American Financial Group, Inc.	278	31,720	Home BancShares, Inc.	604	16,338
National Retail Properties, Inc. REIT	697	30,717	Hudson Pacific Properties, Inc. REIT	600	16,278
SEI Investments Co.	474	28,881	FNB Corp.	1,278	16,231
TCF Financial Corp.	607	28,201	UMB Financial Corp.	172	15,881
Prosperity Bancshares, Inc.	369	27,634	Umpqua Holdings Corp.	876	15,374
Kilroy Realty Corp. REIT	421	27,630	Brighthouse Financial, Inc.*	347	15,355
Synovus Financial Corp.	591	27,038	Physicians Realty Trust REIT	837	14,790
Pinnacle Financial Partners, Inc.	302	26,775	Sabra Health Care REIT, Inc.	838	14,548
Stifel Financial Corp.	417	26,713	Hancock Whitney Corp.	345	14,493
First Financial Bankshares, Inc.	566	26,449	Bank of Hawaii Corp.	160	14,318
Rexford Industrial Realty, Inc. REIT	523	26,359	Texas Capital Bancshares, Inc.*	201	14,255
Life Storage, Inc. REIT	300	25,785	PotlatchDeltic Corp. REIT	266	14,077
Apartment Income REIT Corp.	592	25,314	Kinsale Capital Group, Inc.	85	14,008
Affiliated Managers Group, Inc.	169	25,186	JBG SMITH Properties REIT	440	13,988
First American Financial Corp.	437	24,756	EPR Properties REIT	297	13,837
Old Republic International Corp.	1,125	24,570	CNO Financial Group, Inc.	535	12,995
Cullen/Frost Bankers, Inc.	224	24,362	Associated Banc-Corp.	608	12,975
Jefferies Financial Group, Inc.	805	24,230	Weingarten Realty Investors REIT	477	12,836
SLM Corp.	1,333	23,954	Pebblebrook Hotel Trust REIT	522	12,679
Brixmor Property Group, Inc. REIT	1,180	23,871	BancorpSouth Bank	383	12,440
American Campus Communities, Inc. REIT	547	23,614	PS Business Parks, Inc. REIT	80	12,366
First Industrial Realty Trust, Inc. REIT	513	23,490	Cathay General Bancorp	297	12,112
Interactive Brokers Group, Inc. — Class A	321	23,446	Corporate Office Properties Trust REIT	446	11,743
New York Community Bancorp, Inc.	1,852	23,372	Federated Hermes, Inc. — Class B	374	11,706
Primerica, Inc.	156	23,060	PROG Holdings, Inc.	269	11,645
EastGroup Properties, Inc. REIT	158	22,638	Fulton Financial Corp.	645	10,984
Alliance Data Systems Corp.	198	22,194	Navient Corp.	731	10,461
Valley National Bancorp	1,613	22,163	International Bancshares Corp.	221	10,259
Evercore, Inc. — Class A	167	22,000	Washington Federal, Inc.	302	9,302
Glacier Bancorp, Inc.	379	21,633	LendingTree, Inc.*	43	9,159
Essent Group Ltd.	449	21,323	Trustmark Corp.	252	8,482
Janus Henderson Group plc	678	21,120	Service Properties Trust REIT	655	7,768
Cousins Properties, Inc. REIT	591	20,892	Urban Edge Properties REIT	437	7,219
Douglas Emmett, Inc. REIT	656	20,598	Genworth Financial, Inc. — Class A*	2,012	6,680
CoreSite Realty Corp. REIT	170	20,375	Mercury General Corp.	106	6,446
Park Hotels & Resorts, Inc. REIT*	940	20,285	Macerich Co. REIT ¹	461	5,394
CIT Group, Inc.	392	20,192	Total Financial		2,201,450
United Bankshares, Inc.	513	19,792	INDUSTRIAL - 10.7%		
			Cognex Corp.	700	58,093
			XPO Logistics, Inc.*	406	50,060
			Graco, Inc.	671	48,057

MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
Toro Co.	428	\$ 44,144	Kirby Corp.*	239	\$ 14,407
Nordson Corp.	215	42,716	Kennametal, Inc.	332	13,270
Lennox International, Inc.	137	42,688	Silgan Holdings, Inc.	311	13,071
Trex Company, Inc.*	460	42,108	GATX Corp.	140	12,984
Hubbell, Inc.	216	40,368	Terex Corp.	276	12,715
Universal Display Corp.	170	40,251	Vishay Intertechnology, Inc.	527	12,690
Owens Corning	417	38,401	Fluor Corp.*	498	11,499
Builders FirstSource, Inc.*	821	38,070	Dycom Industries, Inc.*	122	11,328
AECOM*	587	37,632	Energizer Holdings, Inc.	231	10,963
AptarGroup, Inc.	259	36,692	Werner Enterprises, Inc.	227	10,708
Middleby Corp.*	221	36,631	Trinity Industries, Inc.	326	9,288
Axon Enterprise, Inc.*	254	36,175	Worthington Industries, Inc.	137	9,192
AGCO Corp.	245	35,194	Belden, Inc.	178	7,898
Carlisle Companies, Inc.	212	34,891	Greif, Inc. — Class A	105	5,985
Arrow Electronics, Inc.*	297	32,914	Total Industrial		1,826,967
Oshkosh Corp.	272	32,276	CONSUMER, NON-CYCLICAL - 9.4%		
ITT, Inc.	344	31,273	Bio-Techne Corp.	154	58,817
Tetra Tech, Inc.	216	29,315	Charles River Laboratories International, Inc.*	198	57,386
Donaldson Company, Inc.	501	29,138	Molina Healthcare, Inc.*	231	53,999
Lincoln Electric Holdings, Inc.	237	29,137	Darling Ingredients, Inc.*	646	47,533
II-VI, Inc.*	417	28,510	Masimo Corp.*	202	46,391
Woodward, Inc.	233	28,107	Boston Beer Company, Inc. — Class A*	37	44,632
Jabil, Inc.	538	28,062	Repligen Corp.*	203	39,465
TopBuild Corp.*	131	27,435	PRA Health Sciences, Inc.*	257	39,406
Littelfuse, Inc.	98	25,915	WEX, Inc.*	176	36,823
Sonoco Products Co.	399	25,257	Jazz Pharmaceuticals plc*	224	36,819
Landstar System, Inc.	153	25,254	Penumbra, Inc.*	135	36,528
MDU Resources Group, Inc.	797	25,193	Neurocrine Biosciences, Inc.*	372	36,177
Stericycle, Inc.*	364	24,574	Amedisys, Inc.*	131	34,688
Coherent, Inc.*	97	24,530	Service Corporation International	674	34,408
EMCOR Group, Inc.	218	24,451	Encompass Health Corp.	395	32,351
Acuity Brands, Inc.	143	23,595	United Therapeutics Corp.*	177	29,607
Louisiana-Pacific Corp.	423	23,460	Chemed Corp.	64	29,428
Knight-Swift Transportation Holdings, Inc.	487	23,420	Hill-Rom Holdings, Inc.	264	29,167
Regal Beloit Corp.	161	22,971	Exelixis, Inc.*	1,240	28,011
National Instruments Corp.	523	22,586	Arrowhead Pharmaceuticals, Inc.*	413	27,386
Eagle Materials, Inc.*	167	22,446	Paylocity Holding Corp.*	149	26,795
Timken Co.	271	21,997	Post Holdings, Inc.*	238	25,161
MSA Safety, Inc.	145	21,753	Syneos Health, Inc.*	329	24,955
KBR, Inc.	560	21,498	LHC Group, Inc.*	126	24,092
MasTec, Inc.*	224	20,989	Ingredion, Inc.	267	24,009
Vontier Corp.*	670	20,281	CoreLogic, Inc.	291	23,062
Colfax Corp.*	459	20,109	HealthEquity, Inc.*	330	22,440
Flowserve Corp.	518	20,104	Haemonetics Corp.*	202	22,424
Valmont Industries, Inc.	84	19,964	Tenet Healthcare Corp.*	422	21,944
Curtiss-Wright Corp.	163	19,332	ManpowerGroup, Inc.	219	21,659
SYNNEX Corp.	164	18,834	Halozyne Therapeutics, Inc.*	506	21,095
nVent Electric plc	669	18,672	Helen of Troy Ltd.*	97	20,434
Hexcel Corp.*	332	18,592	Acadia Healthcare Company, Inc.*	354	20,228
Crane Co.	197	18,500	ASGN, Inc.*	211	20,138
Simpson Manufacturing Company, Inc.	172	17,842	Grand Canyon Education, Inc.*	186	19,920
Clean Harbors, Inc.*	200	16,812	Quidel Corp.*	153	19,573
Avnet, Inc.	395	16,396	STAAR Surgical Co.*	185	19,501
Ryder System, Inc.	213	16,113	Integra LifeSciences Holdings Corp.*	282	19,484
Mercury Systems, Inc.*	223	15,755	FTI Consulting, Inc.*	136	19,055
EnerSys	170	15,436			

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	SHARES	VALUE		SHARES	VALUE
Globus Medical, Inc. — Class A*	307	\$ 18,933	JetBlue Airways Corp.*	1,256	\$ 25,547
Neogen Corp.*	212	18,845	Toll Brothers, Inc.	445	25,245
Sabre Corp.*	1,262	18,690	Texas Roadhouse, Inc. — Class A*	260	24,944
Flowers Foods, Inc.	783	18,635	BJ's Wholesale Club Holdings, Inc.*	546	24,494
Medpace Holdings, Inc.*	109	17,881	Harley-Davidson, Inc.	610	24,461
Emergent BioSolutions, Inc.*	180	16,724	Foot Locker, Inc.	414	23,287
ICU Medical, Inc.*	78	16,024	Skechers USA, Inc. — Class A*	544	22,690
H&R Block, Inc.	729	15,892	YETI Holdings, Inc.*	298	21,519
Brink's Co.	197	15,608	Fox Factory Holding Corp.*	166	21,092
Avis Budget Group, Inc.*	205	14,871	Travel + Leisure Co.	342	20,917
Nektar Therapeutics*	724	14,480	AutoNation, Inc.*	219	20,415
LivaNova plc*	193	14,230	Dick's Sporting Goods, Inc.	261	19,875
Hain Celestial Group, Inc.*	326	14,214	Ollie's Bargain Outlet Holdings, Inc.*	226	19,662
LiveRamp Holdings, Inc.*	266	13,800	Boyd Gaming Corp.*	320	18,867
Lancaster Colony Corp.	78	13,678	American Eagle Outfitters, Inc.	595	17,398
NuVasive, Inc.*	204	13,374	Avient Corp.	363	17,159
Grocery Outlet Holding Corp.*	345	12,727	MSC Industrial Direct		
Sprouts Farmers Market, Inc.*	469	12,485	Company, Inc. — Class A	186	16,775
Sanderson Farms, Inc.	79	12,307	Adient plc*	374	16,531
Cantel Medical Corp.*	150	11,976	KB Home	354	16,471
Insperty, Inc.	141	11,807	Nordstrom, Inc.*	433	16,398
TreeHouse Foods, Inc.*	222	11,597	Goodyear Tire & Rubber Co.*	928	16,305
Patterson Companies, Inc.	346	11,055	Cracker Barrel Old Country Store, Inc.	94	16,251
Coty, Inc. — Class A*	1,128	10,163	Taylor Morrison Home Corp. — Class A*	512	15,775
Ligand Pharmaceuticals, Inc. — Class B*	66	10,062	Carter's, Inc.*	175	15,563
John Wiley & Sons, Inc. — Class A	173	9,377	Wingstop, Inc.	118	15,006
Graham Holdings Co. — Class B	16	8,999	Murphy USA, Inc.	101	14,601
Strategic Education, Inc.	97	8,915	Univar Solutions, Inc.*	673	14,497
Avanos Medical, Inc.*	191	8,354	Wendy's Co.	712	14,425
Adtalem Global Education, Inc.*	199	7,868	Dana, Inc.	575	13,990
WW International, Inc.*	189	5,912	Six Flags Entertainment Corp.*	301	13,987
Pilgrim's Pride Corp.*	194	4,615	Visteon Corp.*	111	13,536
Tootsie Roll Industries, Inc.	72	2,384	Columbia Sportswear Co.	121	12,781
Total Consumer, Non-cyclical		<u>1,611,473</u>	Choice Hotels International, Inc.*	115	12,338
CONSUMER, CYCLICAL - 8.4%			Papa John's International, Inc.	131	11,612
Williams-Sonoma, Inc.	305	54,656	FirstCash, Inc.	163	10,704
Five Below, Inc.*	222	42,355	Nu Skin Enterprises, Inc. — Class A	202	10,684
Lithia Motors, Inc. — Class A	106	41,350	Urban Outfitters, Inc.*	272	10,116
Scotts Miracle-Gro Co. — Class A	162	39,685	Jack in the Box, Inc.	91	9,990
Lear Corp.	217	39,331	Tri Pointe Homes, Inc.*	474	9,651
RH*	65	38,779	Herman Miller, Inc.	234	9,629
Kohl's Corp.	627	37,375	World Fuel Services Corp.	251	8,835
Deckers Outdoor Corp.*	112	37,007	Cinemark Holdings, Inc.*	429	8,756
Gentex Corp.	969	34,564	Scientific Games Corp. — Class A*	224	8,628
Watsco, Inc.	131	34,158	Healthcare Services Group, Inc.	297	8,325
Casey's General Stores, Inc.	147	31,780	KAR Auction Services, Inc.*	516	7,740
Churchill Downs, Inc.	138	31,384	Total Consumer, Cyclical		<u>1,439,834</u>
Polaris, Inc.	232	30,972	TECHNOLOGY - 4.3%		
Capri Holdings Ltd.*	601	30,651	PTC, Inc.*	418	57,538
Thor Industries, Inc.	220	29,643	Fair Isaac Corp.*	116	56,382
IAA, Inc.*	535	29,500	Cree, Inc.*	458	49,524
Brunswick Corp.	309	29,469	Ceridian HCM Holding, Inc.*	521	43,905
Marriott Vacations Worldwide Corp.*	164	28,566	MKS Instruments, Inc.	220	40,792
Tempur Sealy International, Inc.	759	27,749	Manhattan Associates, Inc.*	254	29,815
Mattel, Inc.*	1,384	27,569	Lumentum Holdings, Inc.*	301	27,496
Wyndham Hotels & Resorts, Inc.	370	25,819	CDK Global, Inc.	484	26,165

MID-CAP 1.5x STRATEGY FUND

	FACE AMOUNT	VALUES		SHARES	VALUES
U.S. Cash Management Bill 0.03% due 08/03/21 ⁴	\$ 1,000,000	\$ 999,901			
Total U.S. Treasury Bills (Cost \$2,357,901)		<u>2,357,901</u>			
REPURCHASE AGREEMENTS^{††6} - 14.9%					
J.P. Morgan Securities LLC issued 03/31/21 at 0.01% due 04/01/21 ³	1,361,489	1,361,489			
Barclays Capital, Inc. issued 03/31/21 at 0.01% due 04/01/21 ³	618,999	618,999			
BofA Securities, Inc. issued 03/31/21 at 0.01% due 04/01/21 ³	564,933	<u>564,933</u>			
Total Repurchase Agreements (Cost \$2,545,421)		<u>\$ 2,545,421</u>			
			SECURITIES LENDING COLLATERAL^{†7} - 0.0%		
			Money Market Fund		
			First American Government Obligations Fund — Class Z, 0.03% ⁸	4,226	\$ 4,226
			Total Securities Lending Collateral (Cost \$4,226)		<u>4,226</u>
			Total Investments - 102.5% (Cost \$14,437,007)		<u>\$ 17,508,576</u>
			Other Assets & Liabilities, net - (2.5)%		<u>(429,810)</u>
			Total Net Assets - 100.0%		<u>\$ 17,078,766</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Equity Futures Contracts Purchased[†]				
S&P MidCap 400 Index Mini Futures Contracts	4	Jun 2021	\$ 1,042,640	\$ (2,707)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	S&P MidCap 400 Index	0.44% (1 Week USD LIBOR + 0.35%)	At Maturity	04/07/21	3,842	\$ 10,025,230	\$ 268,994
BNP Paribas	S&P MidCap 400 Index	0.56% (1 Month USD LIBOR + 0.45%)	At Maturity	04/08/21	560	1,460,030	30,075
Goldman Sachs International	S&P MidCap 400 Index	0.49% (1 Week USD LIBOR + 0.40%)	At Maturity	05/27/21	1,593	<u>4,156,784</u>	<u>(26,949)</u>
						<u>\$ 15,642,044</u>	<u>\$ 272,120</u>

MID-CAP 1.5x STRATEGY FUND

* 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 March 31, 2021.

² Affiliated issuer.

³ All or a portion of this security is pledged as equity index swap collateral at March 31, 2021.

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

⁵ All or a portion of this security is pledged as futures collateral at March 31, 2021.

⁶ Repurchase Agreements.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of March 31, 2021.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust