

SCHEDULE OF INVESTMENTS

March 31, 2022

MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 75.1%					
FINANCIAL - 18.4%					
Camden Property Trust REIT	482	\$ 80,108	National Storage Affiliates Trust REIT	386	\$ 24,225
Medical Properties Trust, Inc. REIT	2,813	59,467	SLM Corp.	1,315	24,143
First Horizon Corp.	2,518	59,148	Kite Realty Group Trust REIT	1,032	23,499
Jones Lang LaSalle, Inc.*	238	56,992	New York Community Bancorp, Inc.	2,192	23,498
Rexford Industrial Realty, Inc. REIT	755	56,316	Kinsale Capital Group, Inc.	101	23,030
Alleghany Corp.*	65	55,055	Old National Bancorp	1,392	22,801
Life Storage, Inc. REIT	387	54,346	Highwoods Properties, Inc. REIT	495	22,641
East West Bancorp, Inc.	669	52,864	United Bankshares, Inc.	643	22,428
Lamar Advertising Co. — Class A REIT	410	47,634	Park Hotels & Resorts, Inc. REIT	1,115	21,776
Webster Financial Corp.	848	47,590	Essent Group Ltd.	521	21,470
American Financial Group, Inc.	312	45,433	Hancock Whitney Corp.	410	21,381
Apartment Income REIT Corp.	740	39,560	RLI Corp.	188	20,798
EastGroup Properties, Inc. REIT	192	39,030	Evercore, Inc. — Class A	184	20,483
First Industrial Realty Trust, Inc. REIT	614	38,013	MGIC Investment Corp.	1,510	20,461
Kilroy Realty Corp. REIT	495	37,828	Hudson Pacific Properties, Inc. REIT	719	19,952
Commerce Bancshares, Inc.	521	37,298	FNB Corp.	1,602	19,945
Cullen/Frost Bankers, Inc.	269	37,232	UMB Financial Corp.	203	19,723
National Retail Properties, Inc. REIT	828	37,210	EPR Properties REIT	353	19,313
American Campus Communities, Inc. REIT	656	36,716	Umpqua Holdings Corp.	1,021	19,256
Brixmor Property Group, Inc. REIT	1,404	36,237	Healthcare Realty Trust, Inc. REIT	695	19,099
Omega Healthcare Investors, Inc. REIT	1,126	35,086	Brighthouse Financial, Inc.*	367	18,959
Old Republic International Corp.	1,346	34,821	Physicians Realty Trust REIT	1,038	18,207
Western Union Co.	1,856	34,782	PotlatchDeltic Corp. REIT	326	17,190
Reinsurance Group of America, Inc. — Class A	317	34,699	Sabra Health Care REIT, Inc.	1,078	16,051
STORE Capital Corp. REIT	1,158	33,848	Home BancShares, Inc.	710	16,046
Voya Financial, Inc.	509	33,772	Associated Banc-Corp.	705	16,046
Synovus Financial Corp.	684	33,516	Kemper Corp.	283	16,001
First American Financial Corp.	517	33,512	Cathay General Bancorp	357	15,976
Stifel Financial Corp.	493	33,475	PS Business Parks, Inc. REIT	95	15,968
Pinnacle Financial Partners, Inc.	359	33,057	Bank of Hawaii Corp.	190	15,945
RenaissanceRe Holdings Ltd.	207	32,812	JBG SMITH Properties REIT	539	15,750
Unum Group	964	30,376	Macerich Co. REIT	1,005	15,718
Prosperity Bancshares, Inc.	434	30,111	Federated Hermes, Inc. — Class B	456	15,531
Jefferies Financial Group, Inc.	912	29,959	Pebblebrook Hotel Trust REIT	620	15,178
SEI Investments Co.	496	29,864	Corporate Office Properties Trust REIT	529	15,098
Cousins Properties, Inc. REIT	702	28,284	CNO Financial Group, Inc.	568	14,251
Rayonier, Inc. REIT	685	28,167	Texas Capital Bancshares, Inc.*	239	13,697
Janus Henderson Group plc	797	27,911	Alliance Data Systems Corp.	235	13,195
Spirit Realty Capital, Inc. REIT	602	27,704	Fulton Financial Corp.	761	12,648
Douglas Emmett, Inc. REIT	827	27,638	Navient Corp.	726	12,371
Interactive Brokers Group, Inc. — Class A	412	27,155	International Bancshares Corp.	251	10,595
Affiliated Managers Group, Inc.	192	27,063	Washington Federal, Inc.	307	10,076
First Financial Bankshares, Inc.	605	26,693	Mercury General Corp.	125	6,875
Cadence Bank	888	25,983	Total Financial		2,687,384
Valley National Bancorp	1,986	25,858	INDUSTRIAL - 14.8%		
Glacier Bancorp, Inc.	512	25,743	Cognex Corp.	834	64,343
Primerica, Inc.	186	25,449	Carlisle Companies, Inc.	247	60,742
Selective Insurance Group, Inc.	284	25,378	Builders FirstSource, Inc.*	903	58,280
Hanover Insurance Group, Inc.	168	25,119	Graco, Inc.	802	55,915
Wintrust Financial Corp.	269	24,998	AECOM	666	51,155
SL Green Realty Corp. REIT	302	24,516	Regal Rexnord Corp.	319	47,461
Bank OZK	570	24,339	Hubbell, Inc.	257	47,229
PacWest Bancorp	564	24,325	Axon Enterprise, Inc.*	323	44,487
			Owens Corning	474	43,371
			Middleby Corp.*	262	42,952
			AGCO Corp.	290	42,349

MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
Toro Co.	495	\$ 42,318	Belden, Inc.	212	\$ 11,745
Tetra Tech, Inc.	255	42,060	Terex Corp.	329	11,732
Jabil, Inc.	676	41,729	Werner Enterprises, Inc.	283	11,603
Lennox International, Inc.	159	41,000	Kennametal, Inc.	392	11,215
Knight-Swift Transportation Holdings, Inc.	782	39,460	Energizer Holdings, Inc.	309	9,505
Lincoln Electric Holdings, Inc.	278	38,311	Greif, Inc. — Class A	125	8,133
Arrow Electronics, Inc.*	322	38,199	Worthington Industries, Inc.	154	7,917
Woodward, Inc.	298	37,223	Vicor Corp.*	101	7,126
AptarGroup, Inc.	310	36,425	Total Industrial		2,154,114
II-VI, Inc.*	502	36,390	CONSUMER, NON-CYCLICAL - 12.0%		
Trex Company, Inc.*	543	35,474	Darling Ingredients, Inc.*	763	61,330
Universal Display Corp.	204	34,058	Service Corporation International	778	51,208
XPO Logistics, Inc.*	465	33,852	Avis Budget Group, Inc.*	189	49,764
Coherent, Inc.*	117	31,983	Repligen Corp.*	242	45,518
Oshkosh Corp.	315	31,705	Jazz Pharmaceuticals plc*	290	45,144
Acuity Brands, Inc.	165	31,234	Tenet Healthcare Corp.*	505	43,410
ITT, Inc.	404	30,385	Neurocrine Biosciences, Inc.*	447	41,906
Saia, Inc.*	124	30,233	Syneos Health, Inc.*	489	39,584
Donaldson Company, Inc.	582	30,223	Paylocity Holding Corp.*	188	38,685
Sonoco Products Co.	463	28,965	United Therapeutics Corp.*	212	38,035
Littelfuse, Inc.	116	28,932	WEX, Inc.*	212	37,831
Chart Industries, Inc.* ¹	168	28,857	Performance Food Group Co.*	730	37,164
EMCOR Group, Inc.	252	28,383	Envista Holdings Corp.*	761	37,068
TopBuild Corp.*	156	28,297	Chemed Corp.	73	36,978
Curtiss-Wright Corp.	186	27,930	Penumbra, Inc.*	166	36,873
nVent Electric plc	793	27,580	Masimo Corp.*	240	34,929
Landstar System, Inc.	178	26,848	Tandem Diabetes Care, Inc.*	300	34,887
Clean Harbors, Inc.*	236	26,347	Exelixis, Inc.*	1,492	33,824
Louisiana-Pacific Corp.	415	25,780	Encompass Health Corp.	469	33,351
Stericycle, Inc.*	434	25,571	GXO Logistics, Inc.*	465	33,173
MDU Resources Group, Inc.	959	25,557	Euronet Worldwide, Inc.*	249	32,407
Colfax Corp.*	641	25,505	Bruker Corp.	479	30,800
Crane Co.	235	25,446	ASGN, Inc.*	246	28,711
National Instruments Corp.	622	25,247	Acadia Healthcare Company, Inc.*	425	27,850
MasTec, Inc.*	278	24,214	Globus Medical, Inc. — Class A*	373	27,520
Eagle Materials, Inc.	186	23,875	Ingredion, Inc.	314	27,365
Valmont Industries, Inc.	100	23,860	HealthEquity, Inc.*	394	26,571
Hexcel Corp.	395	23,491	Amedisys, Inc.*	154	26,533
MSA Safety, Inc.	172	22,825	Halozyyme Therapeutics, Inc.*	664	26,480
Simpson Manufacturing Company, Inc.	205	22,353	FTI Consulting, Inc.*	162	25,470
Flowserve Corp.	614	22,043	LHC Group, Inc.*	149	25,121
GATX Corp.	168	20,719	Perrigo Company plc	631	24,250
Kirby Corp.*	283	20,430	Flowers Foods, Inc.	937	24,090
Vontier Corp.	797	20,236	ManpowerGroup, Inc.	256	24,043
TD SYNNEX Corp.	195	20,126	Arrowhead Pharmaceuticals, Inc.*	497	22,857
Ryder System, Inc.	253	20,070	Helen of Troy Ltd.*	114	22,326
Timken Co.	325	19,727	Medpace Holdings, Inc.*	136	22,248
Fluor Corp.*	667	19,136	Integra LifeSciences Holdings Corp.*	343	22,041
Avnet, Inc.	466	18,915	ICU Medical, Inc.*	95	21,151
Silgan Holdings, Inc.	396	18,307	LivaNova plc*	251	20,539
Watts Water Technologies, Inc. — Class A	130	18,147	H&R Block, Inc.	776	20,207
Mercury Systems, Inc.*	268	17,272	Quidel Corp.*	179	20,130
EnerSys	195	14,541	Sanderson Farms, Inc.	100	18,749
Dycom Industries, Inc.*	142	13,527	Option Care Health, Inc.*	653	18,650
Trinity Industries, Inc.	386	13,263	Post Holdings, Inc.*	269	18,631
Vishay Intertechnology, Inc.	626	12,270	Grand Canyon Education, Inc.*	187	18,159

MID-CAP 1.5x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
STAAR Surgical Co.*	224	\$ 17,900	Travel + Leisure Co.	407	\$ 23,581
Sabre Corp.*	1,525	17,431	Scotts Miracle-Gro Co. — Class A	191	23,485
Boston Beer Company, Inc. — Class A*	44	17,093	JetBlue Airways Corp.*	1,499	22,410
Insperty, Inc.	169	16,971	Choice Hotels International, Inc.	155	21,973
Sprouts Farmers Market, Inc.*	529	16,918	Leggett & Platt, Inc.	629	21,889
Progyny, Inc.*	329	16,911	Murphy USA, Inc.	108	21,596
R1 RCM, Inc.*	629	16,832	Crocs, Inc.*	278	21,239
Brink's Co.	232	15,776	Avient Corp.	431	20,688
Neogen Corp.*	508	15,667	Thor Industries, Inc.	262	20,619
Haemonetics Corp.*	241	15,236	Fox Factory Holding Corp.*	198	19,394
Hain Celestial Group, Inc.*	431	14,827	Goodyear Tire & Rubber Co.*	1,324	18,920
Coty, Inc. — Class A*	1,621	14,573	MSC Industrial Direct		
Lancaster Colony Corp.	93	13,871	Company, Inc. — Class A	222	18,917
NuVasive, Inc.*	244	13,835	AutoNation, Inc.*	188	18,721
Grocery Outlet Holding Corp.*	412	13,505	Carter's, Inc.	200	18,398
Patterson Companies, Inc.	410	13,272	Wendy's Co.	832	18,279
BellRing Brands, Inc.*	527	12,163	Adient plc*	447	18,224
LiveRamp Holdings, Inc.*	322	12,040	Victoria's Secret & Co.*	342	17,565
Graham Holdings Co. — Class B	19	11,618	Wingstop, Inc.	141	16,546
John Wiley & Sons, Inc. — Class A	205	10,871	Papa John's International, Inc.	153	16,108
PROG Holdings, Inc.*	268	7,710	Six Flags Entertainment Corp.*	365	15,877
Pilgrim's Pride Corp.*	230	5,773	Taylor Morrison Home Corp. — Class A*	579	15,760
Total Consumer, Non-cyclical		<u>1,744,354</u>	Columbia Sportswear Co.	163	14,757
CONSUMER, CYCLICAL - 11.5%			Visteon Corp.*	132	14,405
Williams-Sonoma, Inc.	344	49,880	Nordstrom, Inc.	526	14,260
GameStop Corp. — Class A*	292	48,641	Gap, Inc.	1,004	14,136
Watsco, Inc.	156	47,524	FirstCash Holdings, Inc.	190	13,365
BJ's Wholesale Club Holdings, Inc.*	641	43,338	Cracker Barrel Old Country Store, Inc.	111	13,179
Lithia Motors, Inc. — Class A	143	42,917	KB Home	404	13,082
Five Below, Inc.*	264	41,810	Callaway Golf Co.*	553	12,951
Lear Corp.	281	40,068	MillerKnoll, Inc.	357	12,338
Kohl's Corp.	656	39,662	Foot Locker, Inc.	412	12,220
Wyndham Hotels & Resorts, Inc.	439	37,179	American Eagle Outfitters, Inc. ¹	724	12,163
Mattel, Inc.*	1,652	36,691	Dana, Inc.	680	11,948
Churchill Downs, Inc.	163	36,150	Ollie's Bargain Outlet Holdings, Inc.*	277	11,900
Capri Holdings Ltd.*	696	35,768	Nu Skin Enterprises, Inc. — Class A	235	11,252
Deckers Outdoor Corp.*	129	35,316	Tri Pointe Homes, Inc.*	524	10,522
Casey's General Stores, Inc.	175	34,680	Urban Outfitters, Inc.*	310	7,784
Macy's, Inc.	1,411	34,372	Total Consumer, Cyclical		<u>1,677,326</u>
Gentex Corp.	1,115	32,524	TECHNOLOGY - 6.7%		
Marriott Vacations Worldwide Corp.	201	31,698	Wolfspeed, Inc.*	582	66,266
Dick's Sporting Goods, Inc. ¹	297	29,706	Fair Isaac Corp.*	124	57,841
Brunswick Corp.	364	29,444	Aspen Technology, Inc.*	314	51,926
Harley-Davidson, Inc.	726	28,604	Manhattan Associates, Inc.*	298	41,336
Polaris, Inc.	269	28,331	Lattice Semiconductor Corp.*	646	39,374
Texas Roadhouse, Inc. — Class A	329	27,547	MKS Instruments, Inc.	262	39,300
RH*	83	27,065	Synaptics, Inc.*	186	37,107
Scientific Games Corp. — Class A*	456	26,790	KBR, Inc.	661	36,176
Univar Solutions, Inc.*	807	25,937	Genpact Ltd.	804	34,982
Skechers USA, Inc. — Class A*	636	25,923	Concentrix Corp.	202	33,645
Boyd Gaming Corp.	387	25,457	Lumentum Holdings, Inc.*	341	33,282
Tempur Sealy International, Inc.	907	25,324	CACI International, Inc. — Class A*	110	33,139
Toll Brothers, Inc.	530	24,921	Azenta, Inc.	353	29,257
YETI Holdings, Inc.*	413	24,772	Silicon Laboratories, Inc.*	181	27,186
Hanesbrands, Inc.	1,646	24,509	CDK Global, Inc.	551	26,823
IAA, Inc.*	636	24,327	Power Integrations, Inc.	279	25,858

MID-CAP 1.5x STRATEGY FUND

	FACE AMOUNT	VALUE		SHARES	VALUE
REPURCHASE AGREEMENTS^{††6} - 1.7%			SECURITIES LENDING COLLATERAL^{†7} - 0.5%		
J.P. Morgan Securities LLC issued 03/31/22 at 0.28% due 04/01/22 ³	\$ 163,168	\$ 163,168	Money Market Fund		
BofA Securities, Inc. issued 03/31/22 at 0.25% due 04/01/22 ³	62,845	62,845	First American Government Obligations Fund — Class Z, 0.15% ⁸	71,069	\$ 71,069
Barclays Capital, Inc. issued 03/31/22 at 0.24% due 04/01/22 ³	16,340	16,340	Total Securities Lending Collateral (Cost \$71,069)		71,069
Total Repurchase Agreements (Cost \$242,353)		242,353	Total Investments - 90.6% (Cost \$12,366,272)		\$ 13,206,560
			Other Assets & Liabilities, net - 9.4%		1,367,558
			Total Net Assets - 100.0%		\$ 14,574,118

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
S&P MidCap 400 Index Mini Futures Contracts	6	Jun 2022	\$ 1,612,620	\$ 59,511

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	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	Pay	0.62% (U.S. Secured Overnight Financing Rate + 0.35%)	At Maturity	04/13/22	2,658	\$ 7,160,183	\$ 90,528
BNP Paribas	S&P MidCap 400 Index	Pay	0.78% (Federal Funds Rate + 0.45%)	At Maturity	04/14/22	263	709,724	32,705
Goldman Sachs International	S&P MidCap 400 Index	Pay	0.73% (Federal Funds Rate + 0.40%)	At Maturity	04/14/22	547	1,474,036	(9,204)
							\$ 9,343,943	\$ 114,029

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, 2022.

² Affiliated issuer.

³ All or a portion of this security is pledged as equity index swap collateral at March 31, 2022.

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, 2022.

⁶ Repurchase Agreements.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of March 31, 2022.

plc — Public Limited Company

REIT — Real Estate Investment Trust