

Dow 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Shares	Value
COMMON STOCKS[†] - 86.6%		
Consumer, Non-cyclical - 22.8%		
UnitedHealth Group, Inc.	5,062	\$ 2,599,995
Amgen, Inc.	5,062	1,231,585
Johnson & Johnson	5,062	898,556
Procter & Gamble Co.	5,062	727,865
Merck & Company, Inc.	5,062	461,502
Coca-Cola Co.	5,062	318,450
Total Consumer, Non-cyclical		6,237,953
Financial - 16.9%		
Goldman Sachs Group, Inc.	5,062	1,503,515
Visa, Inc. — Class A	5,062	996,657
Travelers Companies, Inc.	5,062	856,136
American Express Co.	5,062	701,695
JPMorgan Chase & Co.	5,062	570,032
Total Financial		4,628,035
Consumer, Cyclical - 14.5%		
Home Depot, Inc.	5,062	1,388,355
McDonald's Corp.	5,062	1,249,706
Walmart, Inc.	5,062	615,438
NIKE, Inc. — Class B	5,062	517,337
Walgreens Boots Alliance, Inc.	5,062	191,850
Total Consumer, Cyclical		3,962,686
Technology - 13.7%		
Microsoft Corp.	5,062	1,300,073
Salesforce, Inc.*	5,062	835,433
International Business Machines Corp.	5,062	714,704
Apple, Inc.	5,062	692,077
Intel Corp.	5,062	189,369
Total Technology		3,731,656
Industrial - 11.5%		
Caterpillar, Inc.	5,062	904,883
Honeywell International, Inc.	5,062	879,826
Boeing Co.*	5,062	692,077
3M Co.	5,062	655,073
Total Industrial		3,131,859
Communications - 3.5%		
Walt Disney Co.*	5,062	477,853
Verizon Communications, Inc.	5,062	256,896
Cisco Systems, Inc.	5,062	215,844
Total Communications		950,593
Energy - 2.7%		
Chevron Corp.	5,062	732,876
Basic Materials - 1.0%		
Dow, Inc.	5,062	261,250
Total Common Stocks		23,636,908
(Cost \$17,184,105)		

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 13.0%		
U.S. Cash Management Bill		
1.34% due 10/04/22 ^{1,2}	\$ 2,533,000	2,520,935
1.78% due 10/04/22 ²	1,000,000	995,237
U.S. Treasury Bills		
1.02% due 07/19/22 ^{2,3}	41,000	40,979
Total U.S. Treasury Bills		3,557,151
(Cost \$3,559,975)		

REPURCHASE AGREEMENTS^{††,4} - 6.0%		
J.P. Morgan Securities LLC issued 06/30/22 at 1.48% due 07/01/22 ¹		
	923,332	923,332
Barclays Capital, Inc. issued 06/30/22 at 1.42% due 07/01/22 ¹		
	359,579	359,579
BofA Securities, Inc. issued 06/30/22 at 1.44% due 07/01/22 ¹		
	356,019	356,019
Total Repurchase Agreements		1,638,930
(Cost \$1,638,930)		

Total Investments - 105.6%	\$	28,832,989
(Cost \$22,383,010)		
Other Assets & Liabilities, net - (5.6)%		(1,536,550)
Total Net Assets - 100.0%	\$	27,296,439

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Purchased[†]				
Dow Jones Industrial Average Index Mini Futures Contracts	15	Sep 2022	\$ 2,308,350	\$ 4,841

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^{††}								
BNP Paribas	Dow Jones Industrial Average Index	Pay	2.13% (Federal Funds Rate + 0.55%)	At Maturity	11/17/22	184	\$ 5,664,741	\$ 56,971

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††} (continued)								
Barclays Bank plc	Dow Jones Industrial Average Index	Pay	2.01% (SOFR + 0.50%)	At Maturity	11/16/22	744	\$ 22,892,507	\$ (1,117,242)
							\$ 28,557,248	\$ (1,060,271)

* 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 pledged as equity index swap collateral at June 30, 2022.

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

3 All or a portion of this security is pledged as futures collateral at June 30, 2022.

4 Repurchase Agreements.

plc — Public Limited Company

SOFR — Secured Overnight Financing Rate