

RUSSELL 2000® 2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
WARRANTS^{†††,1} - 0.0%			Freddie Mac		
Imperial Holdings, Inc. \$10.75, 10/06/19*	18	\$ —	1.95% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ²	\$ 2,000,000	\$ 1,996,068
Total Warrants (Cost \$—)		—	Total Federal Agency Notes (Cost \$8,902,811)		8,905,582
RIGHTS^{†††,1} - 0.0%			U.S. TREASURY BILLS^{††} - 11.1%		
Tobira Therapeutics, Inc.*	80	—	U.S. Treasury Bills		
Elanco Animal Health, Inc.*	232	—	1.82% due 11/21/19 ³	2,190,000	2,184,434
GTX, Inc.*	2	—	1.77% due 11/21/19 ³	950,000	947,586
Omthera Pharmaceuticals, Inc.*	110	—	Total U.S. Treasury Bills (Cost \$3,131,886)		3,132,020
A Schulman, Inc.*	179	—	REPURCHASE AGREEMENTS^{††,4} - 97.6%		
Nexstar Media Group, Inc.*	852	—	JPMorgan Chase & Co.		
Total Rights (Cost \$4)		—	issued 09/30/19 at 2.35% due 10/01/19 ⁵	17,186,513	17,186,513
			Bank of America Merrill Lynch		
			issued 09/30/19 at 2.28% due 10/01/19 ⁵	5,526,609	5,526,609
			Barclays Capital		
			issued 09/30/19 at 2.00% due 10/01/19 ⁵	4,973,949	4,973,949
			Total Repurchase Agreements (Cost \$27,687,071)		27,687,071
			Total Investments - 140.1% (Cost \$39,721,772)		\$ 39,724,673
			Other Assets & Liabilities, net - (40.1)%		(11,367,792)
			Total Net Assets - 100.0%		\$ 28,356,881

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{***}
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	27	Dec 2019	\$ 2,057,805	\$ (16,590)

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^{††}							
Goldman Sachs International	Russell 2000 Index	2.16%	At Maturity	10/28/19	12,270	\$ 18,691,397	\$ 27,472
BNP Paribas	Russell 2000 Index	2.14%	At Maturity	10/29/19	4,286	6,528,993	(116,923)
Barclays Bank plc	Russell 2000 Index	1.91%	At Maturity	10/31/19	19,171	29,203,901	(190,809)
						\$ 54,424,291	\$ (280,260)

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* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at September 30, 2019. The total market value of fair valued securities amounts to \$0, (cost \$4) or 0.0% of total net assets.

² Variable rate security. Rate indicated is the rate effective at September 30, 2019. 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.

³ Rate indicated is the effective yield at the time of purchase.

⁴ Repurchase Agreements.

⁵ All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company