

Russell 2000® 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value
RIGHTS^{†††,1} - 0.0%		
Consumer, Non-cyclical - 0.0%		
Elanco Animal Health, Inc.*	232	\$ —
Omthera Pharmaceuticals, Inc.*	110	—
Tobira Therapeutics, Inc.*	80	—
Oncternal Therapeutics, Inc.*	2	—
Total Consumer, Non-cyclical		—
Communications - 0.0%		
Nexstar Media Group, Inc.*	852	—
Total Rights (Cost \$4)		—
	Face Amount	
FEDERAL AGENCY NOTES^{††} - 59.4%		
Federal Home Loan Bank		
2.81% due 07/30/20	\$ 6,000,000	6,012,719
1.20% (3 Month USD LIBOR - 0.17%, Rate Floor: 0.00%) due 01/06/21 ²	2,500,000	2,499,835
Freddie Mac		
1.13% due 10/07/22	2,500,000	2,500,405
0.21% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ²	2,000,000	1,996,174
Federal Farm Credit Bank		
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	2,000,000	2,006,141
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	2,000,000	2,002,053
Total Federal Agency Notes (Cost \$17,012,756)		17,017,327
U.S. TREASURY BILLS^{††} - 13.6%		
U.S. Treasury Bills		
0.17% due 09/17/20 ^{3,4}	1,300,000	1,299,592
0.14% due 09/17/20 ^{3,4}	1,200,000	1,199,622
0.15% due 09/17/20 ^{3,4}	1,000,000	999,686
0.15% due 07/23/20 ^{4,5}	399,000	398,970
Total U.S. Treasury Bills (Cost \$3,897,785)		3,897,870
REPURCHASE AGREEMENTS^{††6} - 17.6%		
J.P. Morgan Securities LLC		
issued 06/30/20 at 0.07% due 07/01/20 ³	2,796,561	2,796,561
BoFA Securities, Inc.		
issued 06/30/20 at 0.07% due 07/01/20 ³	1,158,182	1,158,182
Barclays Capital, Inc.		
issued 06/30/20 at 0.07% due 07/01/20 ³	1,088,692	1,088,692
Total Repurchase Agreements (Cost \$5,043,435)		5,043,435
Total Investments - 90.6% (Cost \$25,953,980)		\$ 25,958,632
Other Assets & Liabilities, net - 9.4%		2,684,446
Total Net Assets - 100.0%		\$ 28,643,078

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	37	Sep 2020	\$ 2,657,340	\$ 3,795

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation ^{**}
OTC Equity Index Swap Agreements^{††}							
Goldman Sachs International	Russell 2000 Index	0.36% (1 Week USD LIBOR + 0.25%)	At Maturity	07/28/20	14,724	\$ 21,222,746	\$ 758,776
Barclays Bank plc	Russell 2000 Index	0.11% (1 Week USD LIBOR)	At Maturity	07/30/20	20,633	29,739,261	607,554

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Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Value and Unrealized	
						Notional Amount	Appreciation
OTC Equity Index Swap Agreements^{††} (continued)							
BNP Paribas	Russell 2000 Index	0.28% (1 Month USD LIBOR + 0.10%)	At Maturity	07/29/20	2,494	\$ 3,594,433	\$ 131,123
						\$ 54,556,440	\$ 1,497,453

* 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 June 30, 2020. 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 June 30, 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.

³ All or a portion of this security is pledged as equity index swap collateral at June 30, 2020.

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 June 30, 2020.

⁶ Repurchase Agreements.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company